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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/10/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/11/2021	Bond Future			11.43640	75.91385	11.46450	75.76699			0.00	0	35
ES33	On	03/02/2022	Bond Future			11.68685	76.78020	11.71612	76.63192			0.00	0	
ES33	On	05/05/2022	Bond Future			11.93532	73.92869	11.96581	73.77884			0.00	0	
ES33	On	04/08/2022	Bond Future			12.19550	74.79813	12.22732	74.64651			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/11/2021	Bond Future			11.94101	74.21048	11.96902	74.04483			0.00	0	4,77
ES42	On	03/02/2022	Bond Future			12.17019	75.05764	12.19938	74.89035			0.00	0	
ES42	On	05/05/2022	Bond Future			12.40585	71.70441	12.43632	71.53535			0.00	0	
ES42	On	04/08/2022	Bond Future			12.64573	72.54625	12.67756	72.37517			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	04/11/2021	Bond Future			155.40510	155.40510	155.11318	155.11318			0.00	0	5,48
I2025	On	03/02/2022	Bond Future			155.59475	155.59475	155.30007	155.30007			0.00	0	
I2025	On	05/05/2022	Bond Future			157.47079	157.47079	157.17298	157.17298			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	04/08/2022	Bond Future			157.80686	157.80686	157.50580	157.50580			0.00	0	
Total I2025 Future												0.00	0	5,48
Total For I2025												0.00	0	5,48
I2029	On	04/11/2021	Bond Future			114.44274	114.44274	114.13155	114.13155			0.00	0	2,96
I2029	On	03/02/2022	Bond Future			115.74874	115.74874	115.43441	115.43441			0.00	0	
I2029	On	05/05/2022	Bond Future			115.94474	115.94474	115.62696	115.62696			0.00	0	
I2029	On	04/08/2022	Bond Future			117.38277	117.38277	117.06122	117.06122			0.00	0	
Total I2029 Future												0.00	0	2,96
Total For I2029												0.00	0	2,96
I2033	On	04/11/2021	Bond Future			108.19051	108.19051	108.04657	108.04657			0.00	0	9,52
I2033	On	03/02/2022	Bond Future			109.42522	109.42522	109.28002	109.28002			0.00	0	
I2033	On	05/05/2022	Bond Future			109.46478	109.46478	109.31810	109.31810			0.00	0	
I2033	On	04/08/2022	Bond Future			110.82242	110.82242	110.67412	110.67412			0.00	0	
Total I2033 Future												0.00	0	9,52
Total For I2033												0.00	0	9,52
I2038	On	04/11/2021	Bond Future			121.37825	121.37825	120.47524	120.47524			0.00	0	5,97
I2038	On	03/02/2022	Bond Future			120.98173	120.98173	120.06864	120.06864			0.00	0	
I2038	On	05/05/2022	Bond Future			122.44056	122.44056	121.51695	121.51695			0.00	0	
I2038	On	04/08/2022	Bond Future			122.14022	122.14022	121.20550	121.20550			0.00	0	
Total I2038 Future												0.00	0	5,97
Total For I2038												0.00	0	5,97
I2046	On	04/11/2021	Bond Future			108.44383	108.44383	107.85876	107.85876			0.00	0	17,22
I2046	On	03/02/2022	Bond Future			109.68141	109.68141	109.09007	109.09007			0.00	0	
I2046	On	05/05/2022	Bond Future			109.11897	109.11897	108.52088	108.52088			0.00	0	
I2046	On	04/08/2022	Bond Future			110.47262	110.47262	109.86726	109.86726			0.00	0	
Total I2046 Future												0.00	0	17,22
Total For I2046												0.00	0	17,22
I2050	On	04/11/2021	Bond Future			111.78109	111.78109	110.91889	110.91889			0.00	0	8,60
I2050	On	03/02/2022	Bond Future			111.07578	111.07578	110.20422	110.20422			0.00	0	
I2050	On	05/05/2022	Bond Future			112.41525	112.41525	111.53333	111.53333			0.00	0	
I2050	On	04/08/2022	Bond Future			111.78996	111.78996	110.89757	110.89757			0.00	0	
Total I2050 Future												0.00	0	8,60
Total For I2050												0.00	0	8,60
R186	On	04/11/2021	Bond Future			7.69737	115.69490	7.68428	115.75333		5.31	18,973,963.60	164	64,48
R186	On	03/02/2022	Bond Future			7.90576	111.70538	7.89170	111.76485		5.59	0.00	0	
R186	On	05/05/2022	Bond Future			8.12125	113.02605	8.10611	113.08659		5.32	0.00	0	
R186	On	04/08/2022	Bond Future			8.35666	109.06864	8.34036	109.13014		5.25	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												18,973,963.60	164	64,45
R186	On	04/11/2021	Bond Future	8.10	Call			2,016.16000	2.01616	1,960,600	5.46	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			179.00000	0.17900	181,870	5.46	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			2,052.94000	2.05294	1,997,200	5.47	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			172.05000	0.17205	174,740	5.47	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			583.33000	0.58333	597,290	5.32	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			4,727.37000	4.72737	4,668,690	5.93	0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			1,979.61000	1.97961	1,924,240	5.45	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			8.36000	0.00836	8,110	5.93	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.09	Put			186.19000	0.18619	189,250	5.45	0.00	0	
R186	On	04/11/2021	Bond Future		Put			0.00000	0.00000	0,000	5.46	0.00	0	
R186	On	04/11/2021	Bond Future		Call			15,753.33000	15.75333	15,694,900	5.46	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			965.28000	0.96528	920,810	5.32	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,048.61000	3.04861	3,089,270	5.42	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			488.21000	0.48821	469,930	5.42	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,114.94000	3.11494	3,156,130	5.42	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			498.42000	0.49842	479,870	5.42	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,081.59000	3.08159	3,122,510	5.42	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			508.99000	0.50899	490,180	5.42	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			572.70000	0.57270	555,900	5.01	0.00	0	4,
R186	On	05/05/2022	Bond Future	8.31	Call			2,320.12000	2.32012	2,281,080	5.44	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,296.28000	2.29628	2,257,430	5.44	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,524.07000	1.52407	1,545,760	5.44	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			1,068.59000	1.06859	1,084,280	5.64	0.00	0	4,0,
R186	On	05/05/2022	Bond Future	6.73	Put			5,888.97000	5.88897	5,941,670	4.94	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			205.99000	0.20599	198,150	4.94	0.00	0	3,60
R186	On	05/05/2022	Bond Future	7.28	Put			3,941.01000	3.94101	3,984,750	5.01	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Put			2,333.11000	2.33311	2,363,620	5.28	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,423.86000	1.42386	1,393,830	5.28	0.00	0	4,
R186	On	05/05/2022	Bond Future	8.64	Call			3,178.48000	3.17848	3,133,630	5.64	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,508.27000	1.50827	1,529,770	5.44	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,344.41000	2.34441	2,305,180	5.45	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,492.94000	1.49294	1,514,250	5.45	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			3,346.42000	3.34642	3,385,850	5.11	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			805.35000	0.80535	784,240	5.11	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.13	Put			2,510.82000	2.51082	2,541,510	5.20	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			1,731.25000	1.73125	1,700,250	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,490.76000	2.49076	2,521,260	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			1,749.37000	1.74937	1,718,190	5.21	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	04/08/2022	Bond Future	8.15	Put			2,470.81000	2.47081	2,501,130	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			1,713.23000	1.71323	1,682,420	5.20	0.00	0	
Total R186 Option												0.00	0	42,45
Total For R186												18,973,963.60	164	106,90
R197	On	04/11/2021	Bond Future			327.87725	327.87725	327.72630	327.72630			0.00	0	1,27
R197	On	03/02/2022	Bond Future			323.38316	323.38316	323.23158	323.23158			0.00	0	
R197	On	05/05/2022	Bond Future			327.28261	327.28261	327.13018	327.13018			0.00	0	
R197	On	04/08/2022	Bond Future			322.95671	322.95671	322.80392	322.80392			0.00	0	
Total R197 Future												0.00	0	1,27
Total For R197												0.00	0	1,27
R202	On	04/11/2021	Bond Future			240.37839	240.37839	240.64674	240.64674			0.00	0	8,37
R202	On	03/02/2022	Bond Future			238.74720	238.74720	239.01942	239.01942			0.00	0	
R202	On	05/05/2022	Bond Future			241.62572	241.62572	241.90192	241.90192			0.00	0	
R202	On	04/08/2022	Bond Future			240.16873	240.16873	240.44925	240.44925			0.00	0	
Total R202 Future												0.00	0	8,37
Total For R202												0.00	0	8,37
R2023	On	04/11/2021	Bond Future			5.20055	104.66757	5.20250	104.66508		1.12	0.00	0	14,07
R2023	On	03/02/2022	Bond Future			5.38545	105.83616	5.38755	105.83400		0.99	0.00	0	
R2023	On	05/05/2022	Bond Future			5.57424	103.17672	5.57662	103.17484		0.84	0.00	0	
R2023	On	04/08/2022	Bond Future			5.88909	104.39944	5.89230	104.39767		0.65	0.00	0	
Total R2023 Future												0.00	0	14,07
R2023	On	04/11/2021	Bond Future	4.91	Call			18.56000	0.01856	17,960	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			393.21000	0.39321	390,120	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			20.34000	0.02034	19,710	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			382.15000	0.38215	379,030	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			16.85000	0.01685	16,270	0.97	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			404.34000	0.40434	401,270	0.97	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			395.70000	0.39570	393,470	0.79	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			69.93000	0.06993	69,850	0.78	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			408.65000	0.40865	406,410	0.78	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			73.86000	0.07386	73,790	0.79	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			402.22000	0.40222	399,990	0.79	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			77.71000	0.07771	77,640	0.79	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			669.64000	0.66964	670,620	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			91.80000	0.09180	90,900	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			656.48000	0.65648	657,440	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			94.33000	0.09433	93,410	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			663.06000	0.66306	664,020	0.93	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	05/05/2022	Bond Future	6.30	Put			93.06000	0.09306	92,140	0.93	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			211.13000	0.21113	209,940	0.65	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			295.97000	0.29597	296,560	0.65	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			209.04000	0.20904	207,860	0.65	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			289.15000	0.28915	289,720	0.65	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			213.23000	0.21323	212,030	0.65	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			292.55000	0.29255	293,130	0.65	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	14,07
R2030	On	04/11/2021	Bond Future			9.30179	94.80301	9.30405	94.79082		8.81	0.00	0	97,52
R2030	On	03/02/2022	Bond Future			9.51072	91.85757	9.51303	91.84554		9.02	0.00	0	6
R2030	On	05/05/2022	Bond Future			9.72478	92.94398	9.72714	92.93212		8.50	0.00	0	
R2030	On	04/08/2022	Bond Future			9.95624	90.02236	9.95869	90.01049		8.46	0.00	0	
Total R2030 Future												0.00	0	98,13
R2030	On	04/11/2021	Bond Future	10.60	Call			6,672.35000	6.67235	6,683,220	10.33	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			11.38000	0.01138	10,060	10.33	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			11.89000	0.01189	10,520	10.32	0.00	0	
R2030	On	04/11/2021	Bond Future	9.25	Call			893.78000	0.89378	884,630	8.81	0.00	0	
R2030	On	04/11/2021	Bond Future	9.25	Put			1,185.78000	1.18578	1,164,440	8.81	0.00	0	5,00
R2030	On	04/11/2021	Bond Future	8.75	Put			3,181.99000	3.18199	3,164,470	8.34	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			132.20000	0.13220	126,870	8.34	0.00	0	3,21
R2030	On	04/11/2021	Bond Future	9.30	Call			1,026.03000	1.02603	1,017,240	8.85	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			1,047.87000	1.04787	1,026,890	8.85	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			1,168.91000	1.16891	1,160,640	8.90	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put			921.60000	0.92160	901,140	8.90	0.00	0	9,10
R2030	On	04/11/2021	Bond Future	11.26	Call			9,816.33000	9.81633	9,828,430	10.91	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			0.49000	0.00049	0,400	10.91	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.90	Put			174.48000	0.17448	164,840	9.55	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			3,317.20000	3.31720	3,319,750	9.55	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.20	Put			1,335.98000	1.33598	1,314,430	8.77	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			772.82000	0.77282	763,460	8.77	0.00	0	2
R2030	On	04/11/2021	Bond Future	8.27	Put			5,803.56000	5.80356	5,790,670	8.08	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			7.23000	0.00723	6,530	8.08	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			3,083.55000	3.08355	3,065,740	8.36	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			6,720.82000	6.72082	6,731,730	10.33	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			10.89000	0.01089	9,610	10.33	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			6,623.87000	6.62387	6,634,690	10.32	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			146.06000	0.14606	140,440	8.36	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			10,650.21000	10.65021	10,662,360	10.91	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	11.44	Put			0.16000	0.00016	0,120	10.91	0.00	0	30
R2030	On	03/02/2022	Bond Future	8.39	Put			6,292.56000	6.29256	6,278,650	8.27	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			1,726.78000	1.72678	1,724,830	8.97	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			609.46000	0.60946	606,670	8.52	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.78	Call			2,736.67000	2.73667	2,736,600	9.23	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,360.25000	1.36025	1,348,150	9.23	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			1,531.68000	1.53168	1,529,430	8.92	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,385.45000	2.38545	2,371,170	8.92	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.43	Put			2,160.33000	2.16033	2,146,350	8.97	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			200.24000	0.20024	198,360	8.27	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Call			1,752.16000	1.75216	1,750,260	8.98	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,133.36000	2.13336	2,119,430	8.98	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			1,777.76000	1.77776	1,775,890	8.99	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			2,106.64000	2.10664	2,092,740	8.99	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Call			6,934.19000	6.93419	6,940,790	10.54	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			300.32000	0.30032	294,890	10.54	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			1,734.93000	1.73493	1,721,760	9.09	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			2,186.25000	2.18625	2,185,110	9.09	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			4,145.77000	4.14577	4,130,950	8.52	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			208.33000	0.20833	207,310	7.94	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			5,106.55000	5.10655	5,093,450	7.95	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			771.34000	0.77134	770,100	7.95	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			6,943.80000	6.94380	6,949,680	9.78	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			640.23000	0.64023	634,250	9.78	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call			3,046.93000	3.04693	3,048,310	8.63	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			1,935.46000	1.93546	1,924,980	8.63	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.35	Call			1,546.09000	1.54609	1,545,450	8.26	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,467.34000	3.46734	3,454,840	8.26	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			6,988.25000	6.98825	6,975,160	7.89	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			378.95000	0.37895	377,720	7.89	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Call			3,836.86000	3.83686	3,839,300	8.84	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Put			8,652.85000	8.65285	8,639,970	7.94	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			1,499.17000	1.49917	1,489,750	8.84	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.21	Call			3,870.05000	3.87005	3,872,540	8.85	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			1,483.76000	1.48376	1,474,390	8.85	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			3,803.78000	3.80378	3,806,180	8.84	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			1,514.72000	1.51472	1,505,260	8.84	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Put			5,433.81000	5.43381	5,420,690	7.89	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call			670.67000	0.67067	669,410	7.89	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			10,876.69000	10.87669	10,864,160	8.00	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	05/05/2022	Bond Future	7.73	Call			90.84000	0.09084	90,170	8.00	0.00	0	20
R2030	On	04/08/2022	Bond Future	9.54	Call			1,823.32000	1.82332	1,823,790	8.18	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put			3,881.11000	3.88111	3,869,710	8.18	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			1,211.52000	1.21152	1,204,550	9.26	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.55	Call			1,843.62000	1.84362	1,844,110	8.19	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			3,851.57000	3.85157	3,840,190	8.19	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			1,864.06000	1.86406	1,864,570	8.20	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			3,822.20000	3.82220	3,810,840	8.20	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Put			8,847.31000	8.84731	8,834,770	7.81	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			334.18000	0.33418	333,510	7.81	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put			5,521.92000	5.52192	5,509,710	7.85	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call			979.23000	0.97923	978,890	7.85	0.00	0	80
R2030	On	04/08/2022	Bond Future	10.95	Call			5,854.46000	5.85446	5,859,360	9.26	0.00	0	
Total R2030 Option												0.00	0	33,25
Total For R2030												0.00	0	131,38
R2032	On	04/11/2021	Bond Future			9.96693	89.93359	9.96412	89.95018		10.01	0.00	0	125,80
R2032	On	03/02/2022	Bond Future			10.17631	90.93766	10.17332	90.95478		9.85	0.00	0	
R2032	On	05/05/2022	Bond Future			10.38715	87.86614	10.38399	87.88368		9.77	0.00	0	
R2032	On	04/08/2022	Bond Future			10.60743	88.88559	10.60411	88.90346		9.47	0.00	0	
Total R2032 Future												0.00	0	125,82
R2032	On	04/11/2021	Bond Future	11.70	Call			9,504.19000	9.50419	9,487,410	12.18	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			1.41000	0.00141	1,220	12.18	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			9,554.77000	9.55477	9,538,000	12.19	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put			1,538.69000	1.53869	1,533,740	9.81	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			741.88000	0.74188	720,340	9.81	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call			14,864.58000	14.86458	14,847,990	12.43	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			1.34000	0.00134	1,160	12.19	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			9,453.58000	9.45358	9,436,780	12.18	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			0.00000	0.00000	0,000	12.43	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.69	Put			1.49000	0.00149	1,280	12.18	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put			3,932.71000	3.93271	3,943,250	9.15	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call			79.81000	0.07981	73,760	9.15	0.00	0	70
R2032	On	03/02/2022	Bond Future	9.57	Call			671.85000	0.67185	661,750	8.99	0.00	0	1,00
R2032	On	03/02/2022	Bond Future	11.13	Call			5,815.19000	5.81519	5,795,030	11.06	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call			755.74000	0.75574	744,950	9.07	0.00	0	20
R2032	On	03/02/2022	Bond Future	10.95	Call			5,017.58000	5.01758	4,997,460	10.77	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			1,085.96000	1.08596	1,083,490	10.31	0.00	0	1,00
R2032	On	03/02/2022	Bond Future	9.67	Call			846.00000	0.84600	834,540	9.14	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			3,792.26000	3.79226	3,797,920	9.14	0.00	0	1,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	9.57	Put		4,219.09000	4.21909	4,226,110	8.99	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call		688.15000	0.68815	677,920	9.01	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.66	Call		3,799.47000	3.79947	3,779,840	10.32	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		558.82000	0.55882	555,780	11.06	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.53	Call		3,292.15000	3.29215	3,272,980	10.14	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		1,281.22000	1.28122	1,279,170	10.14	0.00	0	27
R2032	On	03/02/2022	Bond Future	9.62	Put		4,001.83000	4.00183	4,008,160	9.07	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		210.54000	0.21054	205,700	8.56	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.45	Call		2,997.60000	2.99760	2,978,790	10.05	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put		717.22000	0.71722	714,220	10.77	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call		2,649.11000	2.64911	2,630,840	9.95	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put		1,645.20000	1.64520	1,644,050	9.95	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put		4,175.05000	4.17505	4,181,940	9.01	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call		113.94000	0.11394	110,810	8.64	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.43	Call		2,926.37000	2.92637	2,907,660	10.03	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		1,070.98000	1.07098	1,068,470	10.32	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.14	Call		1,984.28000	1.98428	1,967,530	9.74	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		2,175.34000	2.17534	2,175,710	9.74	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.14	Put		6,403.05000	6.40305	6,415,330	8.56	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		2,891.04000	2.89104	2,872,380	10.02	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put		1,493.64000	1.49364	1,492,100	10.02	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put		1,432.29000	1.43229	1,430,600	10.05	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.81	Call		1,131.57000	1.13157	1,118,310	9.34	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		3,245.25000	3.24525	3,249,110	9.34	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		7,763.05000	7.76305	7,777,040	8.64	0.00	0	
R2032	On	03/02/2022	Bond Future	9.90	Call		1,340.33000	1.34033	1,325,980	9.46	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Put		2,924.15000	2.92415	2,926,920	9.46	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.65	Call		3,759.54000	3.75954	3,739,950	10.31	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		1,472.95000	1.47295	1,471,360	10.03	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		2,961.90000	2.96190	2,943,130	10.04	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		1,452.51000	1.45251	1,450,860	10.04	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Call		4,800.64000	4.80064	4,780,560	10.69	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put		768.48000	0.76848	765,520	10.69	0.00	0	90
R2032	On	05/05/2022	Bond Future	11.04	Call		4,862.18000	4.86218	4,844,200	10.33	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		1,320.09000	1.32009	1,319,650	10.33	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		4,784.36000	4.78436	4,766,440	10.30	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		2,050.46000	2.05046	2,036,820	9.49	0.00	0	78
R2032	On	05/05/2022	Bond Future	11.18	Call		5,417.60000	5.41760	5,399,260	10.52	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		1,347.36000	1.34736	1,346,980	10.30	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put		1,144.78000	1.14478	1,143,980	10.52	0.00	0	78

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	05/05/2022	Bond Future	11.03	Call		4,823.35000	4.82335	4,805,390	10.31	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,333.78000	1.33378	1,333,360	10.31	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put		5,415.01000	5.41501	5,424,210	8.80	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call		794.42000	0.79442	786,080	8.80	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Put		3,192.86000	3.19286	3,196,760	9.49	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		1,075.82000	1.07582	1,067,430	8.67	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call		7,590.83000	7.59083	7,572,600	10.62	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		1,028.23000	1.02823	1,027,870	10.62	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		2,036.31000	2.03631	2,024,460	9.08	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		4,192.35000	4.19235	4,198,370	9.08	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		2,059.55000	2.05955	2,047,630	9.08	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Put		9,773.04000	9.77304	9,786,920	8.56	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call		348.12000	0.34812	344,130	8.56	0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put		6,013.76000	6.01376	6,023,240	8.67	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		4,160.00000	4.16000	4,165,950	9.08	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		2,012.91000	2.01291	2,001,130	9.07	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		4,224.58000	4.22458	4,230,670	9.07	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call		6,447.61000	6.44761	6,429,870	10.28	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		1,304.62000	1.30462	1,304,750	10.28	0.00	0	80
Total R2032 Option											0.00	0	15,400
Total For R2032											0.00	0	141,220
R2035	On	04/11/2021	Bond Future			10.49232	90.22813	10.51998	90.04870	11.08	0.00	0	79,800
R2035	On	03/02/2022	Bond Future			10.70287	91.23557	10.73165	91.05438	10.94	0.00	0	
R2035	On	05/05/2022	Bond Future			10.90687	87.83613	10.93678	87.65309	10.91	0.00	0	
R2035	On	04/08/2022	Bond Future			11.12202	88.85302	11.15318	88.66787	10.57	0.00	0	
Total R2035 Future											0.00	0	79,800
R2035	On	04/11/2021	Bond Future	12.52	Call		11,693.55000	11.69355	11,872,750	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		0.75000	0.00075	0,520	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		11,746.12000	11.74612	11,925,330	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	10.26	Put		2,249.27000	2.24927	2,108,840	10.76	0.00	0	
R2035	On	04/11/2021	Bond Future	10.26	Call		541.91000	0.54191	580,910	10.76	0.00	0	10
R2035	On	04/11/2021	Bond Future	11.20	Call		4,417.52000	4.41752	4,571,720	12.38	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put		166.34000	0.16634	141,110	12.38	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.60	Call		1,520.45000	1.52045	1,607,690	11.23	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Put		3,004.68000	3.00468	2,848,080	10.49	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call		290.64000	0.29064	313,470	10.49	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.12	Put		2,950.62000	2.95062	2,794,950	10.51	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		304.19000	0.30419	327,950	10.51	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		951.98000	0.95198	862,770	11.26	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2035	On	04/11/2021	Bond Future	12.51	Put			0.79000	0.00079	0,560	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Call			18,104.23000	18.10423	18,283,660	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			0.00000	0.00000	0,000	14.15	0.00	0	40
R2035	On	04/11/2021	Bond Future	11.75	Call			7,497.98000	7.49798	7,672,670	13.28	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			22.46000	0.02246	17,720	13.28	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call			3,767.98000	3.76798	3,913,200	12.13	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Put			1,004.30000	1.00430	912,110	11.23	0.00	0	30
R2035	On	04/11/2021	Bond Future	12.53	Put			0.71000	0.00071	0,490	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			11,640.92000	11.64092	11,820,120	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			245.15000	0.24515	210,940	12.13	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put			2,390.71000	2.39071	2,246,690	10.71	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			483.29000	0.48329	518,700	10.71	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.62	Call			1,596.46000	1.59646	1,686,680	11.26	0.00	0	40
R2035	On	03/02/2022	Bond Future	10.61	Put			2,715.86000	2.71586	2,609,950	10.78	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.11	Call			3,744.82000	3.74482	3,857,200	11.40	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			1,412.39000	1.41239	1,343,580	11.40	0.00	0	20
R2035	On	03/02/2022	Bond Future	9.92	Put			5,781.31000	5.78131	5,626,020	9.78	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			1,528.76000	1.52876	1,455,920	11.30	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			3,688.82000	3.68882	3,562,740	10.44	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			1,241.46000	1.24146	1,296,570	10.44	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.88	Call			7,318.18000	7.31818	7,468,360	12.76	0.00	0	
R2035	On	03/02/2022	Bond Future	10.24	Call			994.32000	0.99432	1,041,240	10.27	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.61	Call			1,946.29000	1.94629	2,021,570	10.78	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			1,126.40000	1.12640	1,068,190	11.68	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			4,075.82000	4.07582	3,943,020	10.31	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			1,037.01000	1.03701	1,085,400	10.31	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call			6,588.11000	6.58811	6,732,750	12.51	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call			457.21000	0.45721	483,110	9.78	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call			3,497.37000	3.49737	3,605,720	11.30	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			1,569.52000	1.56952	1,495,300	11.27	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.10	Put			4,830.07000	4.83007	4,685,970	10.06	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			725.97000	0.72597	763,060	10.06	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call			4,976.32000	4.97632	5,105,400	11.88	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			510.29000	0.51029	479,280	12.76	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			4,477.55000	4.47755	4,600,530	11.68	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			2,583.98000	2.58398	2,481,200	10.83	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.70	Put			7,090.23000	7.09023	6,924,440	9.53	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			243.36000	0.24336	258,760	9.53	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.23	Call			4,256.67000	4.25667	4,376,680	11.59	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			624.62000	0.62462	588,070	12.51	0.00	0	20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	03/02/2022	Bond Future	11.03	Call		3,416.35000	3.41635	3,523,320	11.27	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		4,300.28000	4.30028	4,420,900	11.60	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		1,187.23000	1.18723	1,126,660	11.60	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		4,213.20000	4.21320	4,332,590	11.57	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put		1,219.56000	1.21956	1,157,760	11.57	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		975.43000	0.97543	923,320	11.88	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call		2,068.53000	2.06853	2,146,940	10.83	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Call		4,702.50000	4.70250	4,828,330	11.77	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put		1,055.10000	1.05510	999,740	11.77	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.34	Call		1,217.61000	1.21761	1,271,960	10.42	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Put		3,730.41000	3.73041	3,603,570	10.42	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.24	Put		4,165.31000	4.16531	4,031,040	10.27	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		1,203.29000	1.20329	1,142,110	11.59	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		1,441.98000	1.44198	1,385,300	11.71	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		5,631.83000	5.63183	5,758,630	11.73	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		1,427.96000	1.42796	1,371,720	11.73	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		5,546.20000	5.54620	5,672,120	11.70	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		1,456.13000	1.45613	1,399,010	11.70	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		5,588.98000	5.58898	5,715,340	11.71	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		4,745.83000	4.74583	4,630,430	10.16	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		2,192.20000	2.19220	2,260,890	10.14	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		4,818.82000	4.81882	4,702,360	10.14	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		3,338.00000	3.33800	3,428,210	10.48	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		3,475.68000	3.47568	3,380,740	10.48	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.73	Call		2,217.38000	2.21738	2,286,600	10.15	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Call		1,994.97000	1.99497	2,059,430	10.06	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		5,119.34000	5.11934	4,998,650	10.06	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		8,995.48000	8.99548	8,838,360	9.64	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		665.12000	0.66512	693,150	9.64	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.74	Call		2,243.02000	2.24302	2,312,770	10.16	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		4,782.06000	4.78206	4,666,130	10.15	0.00	0	
Total R2035 Option											0.00	0	15,43
Total For R2035											0.00	0	95,25
R2037	On	04/11/2021	Bond Future			10.70387	85.92473	10.73649	85.71267	11.57	0.00	0	120,84
R2037	On	03/02/2022	Bond Future			10.90418	82.62995	10.93808	82.41577	12.01	0.00	0	
R2037	On	05/05/2022	Bond Future			11.10610	83.60749	11.14133	83.39100	11.44	0.00	0	
R2037	On	04/08/2022	Bond Future			11.32092	80.32145	11.35762	80.10245	11.69	0.00	0	
Total R2037 Future											0.00	0	120,84
R2037	On	04/11/2021	Bond Future	12.82	Call		12,029.44000	12.02944	12,241,300	15.08	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/11/2021	Bond Future	12.82	Put		0.60000	0.00060	0,400	15.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		12,080.59000	12.08059	12,292,470	15.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		0.56000	0.00056	0,380	15.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		11,978.23000	11.97823	12,190,080	15.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		0.63000	0.00063	0,420	15.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		9,292.85000	9.29285	9,503,320	14.45	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		5.96000	0.00596	4,370	14.45	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		127.64000	0.12764	104,940	13.09	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		4,810.37000	4.81037	4,999,730	13.09	0.00	0	60
R2037	On	03/02/2022	Bond Future	11.45	Put		1,155.58000	1.15558	1,086,810	12.70	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		4,335.31000	4.33531	4,481,430	12.72	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		1,140.10000	1.14010	1,072,040	12.72	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		4,379.25000	4.37925	4,526,080	12.73	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		1,124.65000	1.12465	1,057,300	12.73	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		4,291.33000	4.29133	4,436,740	12.70	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		5,504.88000	5.50488	5,655,400	12.20	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		1,440.08000	1.44008	1,374,110	12.20	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		5,547.56000	5.54756	5,698,590	12.22	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		1,426.00000	1.42600	1,360,540	12.22	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		5,462.28000	5.46228	5,612,280	12.18	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		1,454.30000	1.45430	1,387,810	12.18	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		4,907.41000	4.90741	4,769,380	11.14	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.91	Put		4,869.87000	4.86987	4,732,480	11.15	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		2,087.17000	2.08717	2,167,510	11.13	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		4,945.46000	4.94546	4,806,800	11.13	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		3,590.75000	3.59075	3,704,280	11.62	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		3,220.56000	3.22056	3,115,090	11.62	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.90	Call		2,111.82000	2.11182	2,192,790	11.14	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		8,761.60000	8.76160	8,578,840	10.69	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		721.15000	0.72115	757,390	10.69	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.91	Call		2,136.90000	2.13690	2,218,510	11.15	0.00	0	
Total R2037 Option											0.00	0	1,3!
Total For R2037											0.00	0	122,1!
R2040	On	04/11/2021	Bond Future			10.86753	87.75359	10.89504	87.56280	12.02	877,535.90	10	81,5!
R2040	On	03/02/2022	Bond Future			11.06419	84.22898	11.09278	84.03634	12.51	0.00	0	
R2040	On	05/05/2022	Bond Future			11.26201	85.22550	11.29173	85.03077	11.90	0.00	0	
R2040	On	04/08/2022	Bond Future			11.47225	81.70740	11.50321	81.51048	12.17	0.00	0	
Total R2040 Future											877,535.90	10	81,5!
R2040	On	04/11/2021	Bond Future	12.90	Call		12,264.04000	12.26404	12,454,480	15.94	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/11/2021	Bond Future	12.90	Put		1.25000	0.00125	0,900	15.94	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		12,317.84000	12.31784	12,508,280	15.96	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1.21000	0.00121	0,860	15.96	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		12,210.18000	12.21018	12,400,600	15.93	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		1.30000	0.00130	0,930	15.93	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		1,307.83000	1.30783	1,242,570	13.54	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		4,456.35000	4.45635	4,582,470	13.50	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		1,341.42000	1.34142	1,274,900	13.50	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		4,502.74000	4.50274	4,629,490	13.52	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		1,324.52000	1.32452	1,258,630	13.52	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		4,549.26000	4.54926	4,676,640	13.54	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		1,698.59000	1.69859	1,634,090	12.86	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		5,635.10000	5.63510	5,765,820	12.88	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		1,682.64000	1.68264	1,618,630	12.88	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		5,546.24000	5.54624	5,675,990	12.84	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Put		6,084.04000	6.08404	5,936,830	11.10	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		1,143.01000	1.14301	1,190,530	11.10	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call		10,898.34000	10.89834	11,065,570	14.99	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		1,714.92000	1.71492	1,649,940	12.84	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		612.60000	0.61260	585,100	14.99	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call		5,590.52000	5.59052	5,720,750	12.86	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put		10,847.77000	10.84777	10,667,450	10.78	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		267.82000	0.26782	282,230	10.78	0.00	0	1,20
R2040	On	04/08/2022	Bond Future	11.04	Put		5,287.97000	5.28797	5,162,830	11.75	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		2,287.47000	2.28747	2,359,820	11.76	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		5,246.81000	5.24681	5,122,240	11.76	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		2,235.28000	2.23528	2,306,490	11.74	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		5,329.09000	5.32909	5,203,380	11.74	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		2,261.44000	2.26144	2,333,220	11.75	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											877,535.90	10	85,10
R2044	On	04/11/2021	Bond Future			10.88889	84.59102	10.90615	84.46905	12.50	0.00	0	62,20
R2044	On	03/02/2022	Bond Future			11.07548	81.15623	11.09340	81.03318	13.01	0.00	0	
R2044	On	05/05/2022	Bond Future			11.26278	82.11639	11.28139	81.99211	12.37	0.00	0	
R2044	On	04/08/2022	Bond Future			11.46147	78.68748	11.48085	78.56183	12.65	0.00	0	
Total R2044 Future											0.00	0	62,20
R2044	On	04/11/2021	Bond Future	12.90	Call		12,274.89000	12.27489	12,396,430	17.16	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		1.86000	0.00186	1,430	17.16	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		12,328.31000	12.32831	12,449,860	17.19	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	04/11/2021	Bond Future	12.91	Put		1.80000	0.00180	1,380	17.19	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		12,221.41000	12.22141	12,342,930	17.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1.93000	0.00193	1,480	17.14	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		4,686.91000	4.68691	4,765,830	14.17	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		1,270.26000	1.27026	1,226,130	14.17	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		4,591.94000	4.59194	4,670,040	14.12	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		1,303.00000	1.30300	1,258,050	14.12	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		4,639.37000	4.63937	4,717,880	14.15	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		1,286.53000	1.28653	1,241,990	14.15	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		1,653.74000	1.65374	1,610,940	13.42	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		5,774.30000	5.77430	5,856,090	13.44	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		1,638.05000	1.63805	1,595,560	13.44	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		5,683.77000	5.68377	5,764,940	13.40	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		1,669.59000	1.66959	1,626,480	13.40	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		5,729.00000	5.72900	5,810,480	13.42	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		2,439.15000	2.43915	2,485,150	12.28	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		5,039.80000	5.03980	4,960,150	12.28	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		2,466.98000	2.46698	2,513,360	12.29	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		4,999.31000	4.99931	4,920,040	12.29	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		2,411.75000	2.41175	2,457,400	12.27	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		5,080.82000	5.08082	5,000,820	12.27	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											0.00	0	62,28
R2048	On	04/11/2021	Bond Future			10.81205	83.78795	10.83941	83.58819	12.84	83,787.95	1	168,32
R2048	On	03/02/2022	Bond Future			10.99413	84.72342	11.02258	84.52173	12.67	0.00	0	
R2048	On	05/05/2022	Bond Future			11.16936	81.31016	11.19892	81.10630	12.71	0.00	0	
R2048	On	04/08/2022	Bond Future			11.35290	82.25054	11.38367	82.04437	12.31	0.00	0	
Total R2048 Future											83,787.95	1	168,32
R2048	On	04/11/2021	Bond Future	12.84	Call		12,578.78000	12.57878	12,777,800	18.50	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		2.87000	0.00287	2,130	18.50	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		12,632.68000	12.63268	12,831,730	18.50	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		2.74000	0.00274	2,030	18.50	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Call		92.98000	0.09298	100,960	12.19	0.00	0	1,05
R2048	On	04/11/2021	Bond Future	10.80	Put		1,487.35000	1.48735	1,365,340	12.94	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Call		1,199.35000	1.19935	1,277,100	12.94	0.00	0	1,05
R2048	On	04/11/2021	Bond Future	10.30	Put		4,260.19000	4.26019	4,073,930	12.24	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		12,524.81000	12.52481	12,723,790	18.50	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		159.33000	0.15933	172,830	12.24	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		9,978.57000	9.97857	9,778,910	12.52	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	04/11/2021	Bond Future	9.60	Call		1.81000	0.00181	1,910	12.52	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		3.01000	0.00301	2,230	18.50	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Put		4,993.29000	4.99329	4,801,510	12.19	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		4,529.96000	4.52996	4,662,930	13.55	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		1,375.30000	1.37530	1,305,190	13.51	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call		149.60000	0.14960	159,580	11.56	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Put		4,825.90000	4.82590	4,672,820	12.00	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		975.43000	0.97543	1,024,040	12.00	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		4,482.18000	4.48218	4,614,460	13.53	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		1,356.92000	1.35692	1,287,510	13.53	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call		253.73000	0.25373	270,050	11.38	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.70	Put		3,813.28000	3.81328	3,677,460	12.30	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Call		1,473.55000	1.47355	1,539,420	12.30	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	9.80	Put		9,680.62000	9.68062	9,488,910	11.56	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		1,338.78000	1.33878	1,270,060	13.55	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		4,434.53000	4.43453	4,566,110	13.51	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Put		8,096.41000	8.09641	7,911,040	11.38	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		5,600.70000	5.60070	5,737,420	13.55	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		1,709.40000	1.70940	1,642,260	13.55	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		5,647.00000	5.64700	5,784,240	13.57	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		1,692.79000	1.69279	1,626,170	13.57	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		5,693.39000	5.69339	5,831,150	13.59	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1,676.35000	1.67635	1,610,250	13.59	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		5,182.22000	5.18222	5,053,900	11.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		2,427.85000	2.42785	2,506,320	11.86	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		5,139.44000	5.13944	5,011,740	11.86	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		2,455.97000	2.45597	2,535,060	11.87	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		5,096.65000	5.09665	4,969,570	11.87	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		2,399.62000	2.39962	2,477,470	11.85	0.00	0	
Total R2048 Option											0.00	0	4,70
Total For R2048											83,787.95	1	173,02
R209	On	04/11/2021	Bond Future			10.46264	69.69014	10.48998	69.53554	12.26	0.00	0	34,32
R209	On	03/02/2022	Bond Future			10.64567	70.46820	10.67398	70.31210	12.14	0.00	0	
R209	On	05/05/2022	Bond Future			10.82834	68.15988	10.85767	68.00213	12.10	0.00	0	
R209	On	04/08/2022	Bond Future			11.01691	68.94921	11.04733	68.78964	11.77	0.00	0	
Total R209 Future											0.00	0	34,32
R209	On	04/11/2021	Bond Future	12.18	Call		8,671.67000	8.67167	8,825,630	15.40	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		2.42000	0.00242	1,780	15.40	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,718.05000	8.71805	8,872,030	15.42	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/11/2021	Bond Future	12.19	Put		2.32000	0.00232	1,700	15.42	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		8,625.26000	8.62526	8,779,180	15.39	0.00	0	
R209	On	04/11/2021	Bond Future	10.25	Call		486.70000	0.48670	522,070	11.89	0.00	0	
R209	On	04/11/2021	Bond Future	10.25	Put		1,860.71000	1.86071	1,741,480	11.89	0.00	0	9,21
R209	On	04/11/2021	Bond Future	10.00	Call		160.19000	0.16019	173,600	11.41	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		3,007.15000	3.00715	2,865,960	11.41	0.00	0	3,10
R209	On	04/11/2021	Bond Future	12.00	Call		7,828.96000	7.82896	7,982,240	15.15	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		5.36000	0.00536	4,040	15.15	0.00	0	9,00
R209	On	04/11/2021	Bond Future	10.50	Call		1,081.19000	1.08119	1,147,660	12.26	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		1,024.65000	1.02465	936,520	12.26	0.00	0	11
R209	On	04/11/2021	Bond Future	9.50	Put		5,933.02000	5.93302	5,779,010	11.09	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		7.15000	0.00715	7,740	11.09	0.00	0	6,00
R209	On	04/11/2021	Bond Future	12.17	Put		2.54000	0.00254	1,860	15.39	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		3,137.94000	3.13794	3,234,410	12.52	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		1,217.40000	1.21740	1,157,770	12.52	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		3,174.19000	3.17419	3,271,250	12.54	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		1,200.82000	1.20082	1,141,780	12.54	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		3,101.84000	3.10184	3,197,720	12.51	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		1,234.18000	1.23418	1,173,960	12.51	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,365.68000	1.36568	1,312,780	12.65	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		4,377.98000	4.37798	4,483,260	12.66	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,351.35000	1.35135	1,298,880	12.66	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		4,413.88000	4.41388	4,519,580	12.68	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,336.98000	1.33698	1,284,930	12.68	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		4,341.99000	4.34199	4,446,840	12.65	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,859.60000	1.85960	1,917,790	11.41	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		4,316.45000	4.31645	4,215,070	11.41	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,816.55000	1.81655	1,873,810	11.39	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,383.73000	4.38373	4,281,420	11.39	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,838.01000	1.83801	1,895,730	11.40	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,349.99000	4.34999	4,248,140	11.40	0.00	0	
Total R209 Option											0.00	0	27,50
Total For R209											0.00	0	61,82
R210	On	04/11/2021	Bond Future			212.68712	212.68712	211.61746	211.61746		0.00	0	1,41
R210	On	03/02/2022	Bond Future			215.11430	215.11430	214.03324	214.03324		0.00	0	
R210	On	05/05/2022	Bond Future			214.85065	214.85065	213.75725	213.75725		0.00	0	
R210	On	04/08/2022	Bond Future			217.51547	217.51547	216.40891	216.40891		0.00	0	
Total R210 Future											0.00	0	1,41
Total For R210											0.00	0	1,41

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R212	On	04/11/2021	Bond Future			175.38554	175.38554	175.33411	175.33411			0.00	0	4,60
Total R212 Future												0.00	0	4,60
Total For R212												0.00	0	4,60
R213	On	04/11/2021	Bond Future			9.66627	85.20857	9.66344	85.22385		9.73	0.00	0	10,40
R213	On	03/02/2022	Bond Future			9.87384	86.15990	9.87083	86.17565		9.52	0.00	0	
R213	On	05/05/2022	Bond Future			10.07596	83.64638	10.07277	83.66256		9.39	0.00	0	
R213	On	04/08/2022	Bond Future			10.29056	84.61828	10.28720	84.63480		9.09	0.00	0	
Total R213 Future												0.00	0	10,40
R213	On	04/11/2021	Bond Future	11.10	Call			7,319.64000	7.31964	7,303,780	11.49	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			5.41000	0.00541	4,830	11.49	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			7,367.34000	7.36734	7,351,500	11.50	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			5.16000	0.00516	4,600	11.50	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call			7,271.93000	7.27193	7,256,040	11.48	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			5.68000	0.00568	5,070	11.48	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			682.94000	0.68294	680,320	10.21	0.00	0	40
R213	On	03/02/2022	Bond Future	10.00	Call			2,270.06000	2.27006	2,253,610	9.52	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,597.82000	1.59782	1,597,120	9.52	0.00	0	40
R213	On	03/02/2022	Bond Future	9.22	Put			4,057.81000	4.05781	4,064,770	8.70	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			1,122.10000	1.12210	1,120,230	9.74	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call			1,611.33000	1.61133	1,596,620	9.32	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			2,193.77000	2.19377	2,194,810	9.32	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			6,049.03000	6.04903	6,060,300	8.50	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			472.40000	0.47240	464,460	8.62	0.00	0	20
R213	On	03/02/2022	Bond Future	10.60	Call			4,387.23000	4.38723	4,368,860	10.21	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,296.16000	1.29616	1,294,670	9.65	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call			1,189.13000	1.18913	1,176,160	9.12	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			2,728.76000	2.72876	2,731,540	9.12	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			6,956.96000	6.95696	6,969,430	8.54	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			561.19000	0.56119	552,400	8.70	0.00	0	40
R213	On	03/02/2022	Bond Future	10.25	Call			3,075.59000	3.07559	3,057,970	9.74	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			1,664.64000	1.66464	1,664,110	9.50	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			2,210.67000	2.21067	2,194,340	9.50	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			1,642.06000	1.64206	1,641,480	9.50	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call			2,152.07000	2.15207	2,135,860	9.49	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			195.32000	0.19532	190,840	8.50	0.00	0	10
R213	On	03/02/2022	Bond Future	10.15	Call			2,740.26000	2.74026	2,723,020	9.65	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Call			2,806.07000	2.80607	2,788,740	9.67	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,259.76000	1.25976	1,258,180	9.67	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put			4,356.27000	4.35627	4,364,080	8.62	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	9.96	Put		1,687.25000	1.68725	1,686,790	9.49		0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		125.90000	0.12590	122,620	8.54		0.00	0	20
R213	On	03/02/2022	Bond Future	9.97	Call		2,181.38000	2.18138	2,165,100	9.50		0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Call		4,666.77000	4.66677	4,648,360	10.31		0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put		618.22000	0.61822	615,560	10.31		0.00	0	20
R213	On	05/05/2022	Bond Future	10.64	Put		1,374.59000	1.37459	1,374,390	10.03		0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		4,224.11000	4.22411	4,207,700	10.05		0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,360.99000	1.36099	1,360,760	10.05		0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		4,154.42000	4.15442	4,138,070	10.02		0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,388.33000	1.38833	1,388,160	10.02		0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		4,189.22000	4.18922	4,172,840	10.03		0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		1,900.01000	1.90001	1,889,020	8.86		0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,882.89000	3.88289	3,888,420	8.86		0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,921.07000	1.92107	1,910,020	8.87		0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,853.27000	3.85327	3,858,740	8.87		0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,879.09000	1.87909	1,868,150	8.85		0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,912.68000	3.91268	3,918,260	8.85		0.00	0	
Total R213 Option												0.00	0	2,85
Total For R213												0.00	0	13,25
R214	On	04/11/2021	Bond Future			10.85291	66.34120	10.88027	66.18397	13.08		9,553,132.80	144	17,78
R214	On	03/02/2022	Bond Future			11.03704	67.08188	11.06541	66.92314	12.93		0.00	0	
R214	On	05/05/2022	Bond Future			11.21432	64.59530	11.24373	64.43480	12.94		0.00	0	
R214	On	04/08/2022	Bond Future			11.39969	65.34220	11.43022	65.17987	12.57		0.00	0	
Total R214 Future												9,553,132.80	144	17,78
R214	On	04/11/2021	Bond Future	12.47	Call		8,197.79000	8.19779	8,353,740	16.64		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		5.22000	0.00522	3,940	16.64		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		8,243.76000	8.24376	8,399,750	16.66		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		5.03000	0.00503	3,790	16.66		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		8,151.77000	8.15177	8,307,670	16.62		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		5.43000	0.00543	4,100	16.62		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		3,104.97000	3.10497	3,200,690	13.58		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,332.06000	1.33206	1,269,040	13.58		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		3,141.05000	3.14105	3,237,360	13.60		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,314.76000	1.31476	1,252,330	13.60		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		3,177.13000	3.17713	3,274,030	13.62		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		1,297.53000	1.29753	1,235,690	13.62		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,529.77000	1.52977	1,472,680	13.67		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		4,124.07000	4.12407	4,226,600	13.64		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,560.84000	1.56084	1,502,870	13.64		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	05/05/2022	Bond Future	11.74	Call		4,159.52000	4.15952	4,262,490	13.65	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,545.32000	1.54532	1,487,790	13.65	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		4,194.87000	4.19487	4,298,280	13.67	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		1,889.24000	1.88924	1,949,190	12.08	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		4,295.67000	4.29567	4,193,290	12.08	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		1,845.14000	1.84514	1,904,140	12.06	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		4,364.33000	4.36433	4,261,000	12.06	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		1,867.00000	1.86700	1,926,480	12.07	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		4,329.77000	4.32977	4,226,920	12.07	0.00	0	
Total R214 Option											0.00	0	
Total For R214											9,553,132.80	144	17,78
Total for Bond											29,488,420.25	319	1,095,08
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES42 Future											0.00	0	
Total For ES42											0.00	0	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2025 Future											0.00	0	
Total For I2025											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/11/2021 GOVI			793.73100	793.73100	793.05600	793.05600				0.00	0	95
GOVI On 03/02/2022 GOVI			802.59300	802.59300	801.91300	801.91300				0.00	0	
GOVI On 05/05/2022 GOVI			812.07400	812.07400	811.38700	811.38700				0.00	0	
GOVI On 04/08/2022 GOVI			821.84800	821.84800	821.15500	821.15500				0.00	0	
Total GOVI Future										0.00	0	95
GOVI On 04/11/2021 GOVI	728.41	Call			646,460.00000	64.64600	653,210,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Call			646,360.00000	64.63600	653,110,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Call			646,560.00000	64.65600	653,310,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			91,730.00000	9.17300	98,530,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Call			91,630.00000	9.16300	98,430,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			91,530.00000	9.15300	98,330,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			231,370.00000	23.13700	238,240,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Call			231,570.00000	23.15700	238,440,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Call			231,470.00000	23.14700	238,340,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/08/2022	GOVI	819.28	Call			18,750.00000	1.87500	25,680,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call			18,950.00000	1.89500	25,880,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call			18,850.00000	1.88500	25,780,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	95
Total for GOVI												0.00	0	95
AL37	On	04/11/2021	Index Future			801.80400	801.80400	802.20600	802.20600			0.00	0	
AL37	On	03/02/2022	Index Future			810.75600	810.75600	811.16500	811.16500			0.00	0	
AL37	On	05/05/2022	Index Future			820.33300	820.33300	820.74900	820.74900			0.00	0	
AL37	On	04/08/2022	Index Future			830.20700	830.20700	830.62900	830.62900			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/11/2021	Index Future			910.30300	910.30300	910.26000	910.26000			0.00	0	
AL7T	On	03/02/2022	Index Future			920.46700	920.46700	920.42500	920.42500			0.00	0	
AL7T	On	05/05/2022	Index Future			931.34000	931.34000	931.30100	931.30100			0.00	0	
AL7T	On	04/08/2022	Index Future			942.55000	942.55000	942.51200	942.51200			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/11/2021	Index Future			803.82100	803.82100	803.07600	803.07600			0.00	0	1'
ALBI	On	03/02/2022	Index Future			812.79600	812.79600	812.04500	812.04500			0.00	0	
ALBI	On	05/05/2022	Index Future			822.39700	822.39700	821.64000	821.64000			0.00	0	
ALBI	On	04/08/2022	Index Future			832.29600	832.29600	831.53100	831.53100			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	04/11/2021	Index Future			296.73500	296.73500	295.82700	295.82700			14,836,750.00	5	5'
IGOV	On	03/02/2022	Index Future			300.12100	300.12100	299.20400	299.20400			0.00	0	
IGOV	On	05/05/2022	Index Future			303.73900	303.73900	302.81200	302.81200			0.00	0	
IGOV	On	04/08/2022	Index Future			307.46700	307.46700	306.52800	306.52800			0.00	0	
Total IGOV Future												14,836,750.00	5	5'
Total For IGOV												14,836,750.00	5	5'
Total for Index												14,836,750.00	5	63
JIBAR f	On	20/10/2021	Jibar Future			3.69500	96.30500	3.69500	96.30500			0.00	0	
JIBAR f	On	17/11/2021	Jibar Future			3.74000	96.26000	3.73500	96.26500			0.00	0	50,00
JIBAR f	On	15/12/2021	Jibar Future			3.90500	96.09500	3.89000	96.11000			0.00	0	
JIBAR f	On	19/01/2022	Jibar Future			3.96000	96.04000	3.95000	96.05000			0.00	0	
JIBAR f	On	16/02/2022	Jibar Future			4.17000	95.83000	4.17000	95.83000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
JIBAR f On 16/03/2022 Jibar Future			4.22500	95.77500	4.20500	95.79500				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.75000	95.25000	4.75000	95.25000				0.00	0	47
JIBAR f On 21/09/2022 Jibar Future			4.92500	95.07500	4.94500	95.05500				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.51000	94.49000	5.48000	94.52000				0.00	0	6
JIBAR f On 15/03/2023 Jibar Future			5.66500	94.33500	5.64000	94.36000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			6.12500	93.87500	6.13500	93.86500				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			6.30500	93.69500	6.29500	93.70500				0.00	0	
Total Jibar Future										0.00	0	50,54
Total For JIBAR FUTURE										0.00	0	50,54
Total for Jibar										0.00	0	50,54
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.70000	90.70000				0.00	0	5
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										44,325,170.25	324	1,147,30
ABCPI3 On 07/12/2023 Spot Bond			2.07000	319.72806	2.07000	319.59898				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.32013				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.96332				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	102.55559	9.65000	102.52918				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.55653				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.28386				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.99829				0.00	0	
Total ABFN14 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.65809				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.38464				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.14188				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.33580				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.79381				0.00	440,000,000	220,000,000
Total ABFN23 SPOT										0.00	440,000,000	220,000,000
Total For ABFN23										0.00	440,000,000	220,000,000
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.94448				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.37631				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.13381				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.20518				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.14876				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.71269				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.41540				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.98130				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.90217				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.50365				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.66066				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.17805				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.99058				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.41295				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.80132				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.60254				0.00	0	590,000,00
Total ABFN41 SPOT										0.00	0	590,000,00
Total For ABFN41										0.00	0	590,000,00
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.86312				0.00	0	300,000,00
Total ABFN42 SPOT										0.00	0	300,000,00
Total For ABFN42										0.00	0	300,000,00
ABFN4: On 14/10/2022 Spot Bond					0.00000	99.88909				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 14/10/2024 Spot Bond					0.00000	99.88562				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	99.88320				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.11539				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.52567				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.55132				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.16453				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.97848				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.07150				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	99.83518				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.63527				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.24237				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.37160				0.00	0	
Total ABJ03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.88685				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			2.90000	2.90000	2.90000	153.28868				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	128.37333	100.00000	127.98469				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.01000	7.01000	7.01000	142.90210				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	24.62406	100.00000	24.56043				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.61000	2.61000	2.61000	153.00130				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.60000	3.60000	3.60000	201.37241				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.42500	4.42500	4.42500	228.38060				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.74500	6.74500	6.74500	102.06378				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.58000	7.58000	7.58000	115.39627				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.90500	106.61647	4.90500	106.60243				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.27500	108.64612	5.27500	108.63074				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.96500	116.21398	6.96500	116.19236				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.84500	117.58029	7.84500	117.55571				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.71500	107.86048	5.71500	107.84369				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.99500	103.82563	7.99500	103.80314				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.97954	100.00000	10.95497				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.39000	324.16795	1.39000	324.04305				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			0.28500	174.52204	0.28500	174.46005				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.45500	10.45500	10.45500	103.66445				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.26429				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.25620				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.24758				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL185 On 20/09/2022 Spot Bond					0.00000	99.94888				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.25567				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.25567				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.26259				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.26259				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	167.49317				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	169.89501				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.24271				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.33674				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.79838				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.84846				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.91138				0.00	0	
Total AGL01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For AGL01									0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.28873			0.00	0	
Total AGL02 SPOT									0.00	0	
Total For AGL02									0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.57099			0.00	0	
Total AGL03 SPOT									0.00	0	
Total For AGL03									0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	102.65922			0.00	0	90,000,00
Total AGT01 SPOT									0.00	0	90,000,00
Total For AGT01									0.00	0	90,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	103.55597			0.00	0	10,000,00
Total AGT02 SPOT									0.00	0	10,000,00
Total For AGT02									0.00	0	10,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	103.29073			0.00	0	
Total AGT03 SPOT									0.00	0	
Total For AGT03									0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.35431			0.00	0	
Total AGT04 SPOT									0.00	0	
Total For AGT04									0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	101.11793			0.00	0	
Total AH2A11 SPOT									0.00	0	
Total For AH2A11									0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	101.16045			0.00	0	
Total AH2A21 SPOT									0.00	0	
Total For AH2A21									0.00	0	
AH2A3' On 18/07/2026 Spot Bond			7.88000	106.57560	7.88000	100.21630			0.00	0	
Total AH2A31 SPOT									0.00	0	
Total For AH2A31									0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	101.22440			0.00	0	
Total AH2B11 SPOT									0.00	0	
Total For AH2B11									0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	101.43753			0.00	0	
Total AH2C11 SPOT									0.00	0	
Total For AH2C11									0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.70382			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.96863				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.64649				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.43500	107.18147	6.43500	107.16302				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.60551				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.68160				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.72839				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.39588				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.83095				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.16911				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.68152				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.72829				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6D On 21/08/2024 Spot Bond					0.00000	101.05504				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.80418				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.63473				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.70491				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.68737				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.75167				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.72946				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.14819				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.08999				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.49000	111.14486	7.49000	111.12253				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.89500	106.42939	7.89500	106.40700				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.59500	94.93804	11.59500	94.90897				0.00	0	
Total AIR05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.57000	184.13771	5.57000	184.04611				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	101.27545				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.77864				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.29131				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.31957				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.44366				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.16490				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.76817				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.07415				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.77500	243.56853	4.77500	243.45250				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.79000	220.66373	4.79000	220.55855				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.26000	173.97880	1.26000	173.91238				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 31/01/2022 Spot Bond			1.30500	173.95381	1.30500	173.88719				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.47000	191.44589	4.47000	191.35614				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.28373				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.03079				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.03500	108.32673	5.03500	108.27447				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.22202				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.22535				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.24396				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN20 On 24/08/2025 Spot Bond					0.00000	100.93880				0.00	2,700,000,000	2,700,000,000
Total ASN209 SPOT										0.00	2,700,000,000	2,700,000,000
Total For ASN209										0.00	2,700,000,000	2,700,000,000
ASN21 On 29/08/2022 Spot Bond					0.00000	100.52632				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.28293				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.21938				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.78375				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.74289				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.67926				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.36395				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.12542				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.24027				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.50741				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.10000	4.10000	4.10000	106.67256				0.00	0	
Total ASN318 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			4.96500	4.96500	4.96500	97.42446				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.22756				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.25970				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN332 On 09/05/2024 Spot Bond					0.00000	100.89870				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.49305				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN337 On 31/01/2038 Spot Bond			5.14500	106.82652	5.14500	106.77466				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.24429				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.22196				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.22796				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.23414				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.23414				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN361 On 30/08/2024 Spot Bond					0.00000	100.56935				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.28078				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.22964				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.23816				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 29/10/2021 Spot Bond					0.00000	101.06059				0.00	0	60,000,00
Total ASN381 SPOT										0.00	0	60,000,00
Total For ASN381										0.00	0	60,000,00
ASN381 On 15/03/2022 Spot Bond					0.00000	100.31286				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.31286				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.80750				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.23167				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.66523				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.27694				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.23005				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN41: On 20/12/2024 Spot Bond					0.00000	100.27059				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.43960				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.80026				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.18681				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.19268				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.27148				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.96680				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.95618				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.13849				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.14956				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	101.61127				0.00	0	
Total ASN469 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	101.03189				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.92594				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.08832				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.22125				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.44142				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	112.82700				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	101.00642				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.22049				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.28847				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.28847				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.21484				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50 On 21/12/2026 Spot Bond			9.27500	101.49053	9.27500	101.46539				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.45500	101.23146	8.45500	101.20856				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			9.00500	99.78656	9.00500	99.76255				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.00500	99.78656	9.00500	99.76255				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 31/07/2022 Spot Bond			9.10000	101.63340	9.10000	101.60883				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	101.97751	11.05000	101.94771				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	101.96871	11.00000	101.93904				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.50000	101.88066	10.50000	101.85233				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	101.88066	10.50000	101.85233				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.01630				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.99089				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	101.00128				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54: On 31/07/2023 Spot Bond			10.60000	101.89828	10.60000	101.86968				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	101.25698	10.47000	101.84713				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	101.88947	10.55000	101.86101				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.96928				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.17402				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.46561				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.31549				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.22199				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.25281				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.89536				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.82534				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.40969				0.00	0	
Total ASN586 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN586										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	100.69376				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 31/01/2022 Spot Bond			9.22000	101.60705	9.22000	101.58213				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	99.91940				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	99.85408				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond					0.00000	101.03360				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	101.15443				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	100.70050				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	100.97430				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	101.20899				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2022 Spot Bond					0.00000	100.04917				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	101.09261				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	100.23161				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN614 On 28/02/2024 Spot Bond					0.00000	100.71653				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN617 On 11/05/2023 Spot Bond					0.00000	101.12558				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN619 On 21/12/2026 Spot Bond					0.00000	100.21912				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN624 On 25/11/2021 Spot Bond					0.00000	100.55857				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN626 On 28/02/2024 Spot Bond					0.00000	100.71463				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN627 On 02/04/2026 Spot Bond					0.00000	100.01527				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN632 On 20/06/2024 Spot Bond					0.00000	100.26659				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN633 On 20/06/2026 Spot Bond					0.00000	100.29303				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	100.53415				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN643 SPOT										0.00	0	
Total For ASN643										0.00	0	
ASN643 On 06/05/2024 Spot Bond					0.00000	101.21416				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN64 On 12/07/2024 Spot Bond					0.00000	100.39484				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	99.95776				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN64 On 20/10/2021 Spot Bond					0.00000	100.96542				0.00	0	
Total ASN649 SPOT										0.00	0	
Total For ASN649										0.00	0	
ASN65 On 22/10/2021 Spot Bond					0.00000	101.23049				0.00	0	
Total ASN650 SPOT										0.00	0	
Total For ASN650										0.00	0	
ASN65 On 27/10/2021 Spot Bond					0.00000	100.89615				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	
ASN65 On 29/10/2021 Spot Bond					0.00000	101.90697				0.00	0	
Total ASN656 SPOT										0.00	0	
Total For ASN656										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	100.04317				0.00	0	1,830,000,00
Total ASN658 SPOT										0.00	0	1,830,000,00
Total For ASN658										0.00	0	1,830,000,00
ASN65 On 12/11/2021 Spot Bond					0.00000	100.67432				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN66 On 11/02/2022 Spot Bond					0.00000	100.67865				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66 On 15/11/2021 Spot Bond					0.00000	100.66867				0.00	0	
Total ASN662 SPOT										0.00	0	
Total For ASN662										0.00	0	
ASN66 On 15/11/2021 Spot Bond					0.00000	100.68425				0.00	0	
Total ASN663 SPOT										0.00	0	
Total For ASN663										0.00	0	
ASN66 On 15/11/2021 Spot Bond					0.00000	100.67448				0.00	0	
Total ASN664 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN664										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.63716				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/11/2021 Spot Bond					0.00000	100.60842				0.00	0	
Total ASN666 SPOT										0.00	0	
Total For ASN666										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.82827				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 18/11/2021 Spot Bond					0.00000	100.62137				0.00	0	
Total ASN668 SPOT										0.00	0	
Total For ASN668										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.01572				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 23/11/2021 Spot Bond					0.00000	100.54732				0.00	0	
Total ASN670 SPOT										0.00	0	
Total For ASN670										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.09824				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 26/11/2021 Spot Bond					0.00000	100.52167				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.28051				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.29263				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.59611				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.61388				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN684: On 31/03/2032 Spot Bond					0.00000	100.09187				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN685: On 31/01/2030 Spot Bond					0.00000	100.49326				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN692: On 31/07/2026 Spot Bond					0.00000	100.50776				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN693: On 31/01/2030 Spot Bond					0.00000	100.43328				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN694: On 31/01/2030 Spot Bond					0.00000	100.49147				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN695: On 20/06/2026 Spot Bond					0.00000	99.86168				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN700: On 20/06/2026 Spot Bond					0.00000	100.33641				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN702: On 20/06/2024 Spot Bond					0.00000	100.19689				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN703: On 05/01/2022 Spot Bond					0.00000	100.10784				0.00	0	
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	
ASN708: On 10/01/2022 Spot Bond					0.00000	100.06999				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN712: On 04/05/2024 Spot Bond					0.00000	100.27543				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN714 On 19/08/2023 Spot Bond					0.00000	100.23729				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN715 On 31/03/2032 Spot Bond					0.00000	100.13161				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN716 On 15/09/2033 Spot Bond					0.00000	100.13927				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN717 On 30/09/2022 Spot Bond					0.00000	100.06016				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN718 On 30/09/2024 Spot Bond					0.00000	100.06742				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN719 On 30/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000.00	103,000,000,000	103,000,000,000	
Total ASN719 SPOT									10,000,000,000,000.00	103,000,000,000	103,000,000,000	
Total For ASN719									10,000,000,000,000.00	103,000,000,000	103,000,000,000	
BAW21 On 24/03/2022 Spot Bond			3.75900	102.85730	3.75900	102.84689			0.00	0		
Total BAW21 SPOT									0.00	0		
Total For BAW21									0.00	0		
BAW21 On 24/03/2022 Spot Bond			9.30000	100.32738	9.30000	100.30287			0.00	0		
Total BAW21/R208 SPOT									0.00	0		
Total For BAW21/R208									0.00	0		
BAW22 On 07/12/2022 Spot Bond					0.00000	101.59836			0.00	0		
Total BAW22 SPOT									0.00	0		
Total For BAW22									0.00	0		
BAW28 On 06/06/2022 Spot Bond					0.00000	100.69157			0.00	0		
Total BAW28 SPOT									0.00	0		
Total For BAW28									0.00	0		
BAW29 On 22/02/2023 Spot Bond					0.00000	100.65801			0.00	0		
Total BAW29 SPOT									0.00	0		
Total For BAW29									0.00	0		
BAW30 On 05/12/2021 Spot Bond					0.00000	100.46857			0.00	0		
Total BAW30 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.01779				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.60500	99.03727	6.60500	99.01970				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.00517				0.00	100,000,000	50,000,00
Total BAW34 SPOT										0.00	100,000,000	50,000,00
Total For BAW34										0.00	100,000,000	50,000,00
BAW35 On 18/02/2022 Spot Bond					0.00000	100.72712				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.35610				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.01969				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.06131				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.63500	8.63500	8.63500	103.65121				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.06500	11.06500	11.06500	104.02409				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.10871				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.04965				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.10672				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.10694				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.11032				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.27143				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.06474				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.12946				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.06819				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.06415				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.06750				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.06051				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.06732				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.06135				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.06762				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.06426				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.31746				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.06432				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.05802				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.11048				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.10714				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.08421				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.29721				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.08787				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.08498				0.00	0	
Total BAYB18 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.31713				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.09187				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	100.13379				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.01000	8.01000	8.01000	104.31763				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.09534				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.06397				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.44234				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.86782				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.36368				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.07828				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.41730				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.42500	104.84686	7.42500	104.82575				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.64516				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.57487				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.36502				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.85600				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.81304				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.50151				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.55395				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.50325				0.00	0	2,358,185,10
Total BGT01 SPOT										0.00	0	2,358,185,10
Total For BGT01										0.00	0	2,358,185,10
BID08 On 30/06/2022 Spot Bond					0.00000	100.48323				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.74943				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.22316				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID11 On 15/11/2023 Spot Bond			6.17500	110.41990	6.17500	110.40165				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.38990				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	99.92801				0.00	0	1,000,000,00
Total BID13 SPOT										0.00	0	1,000,000,00
Total For BID13										0.00	0	1,000,000,00
BID14 On 28/10/2022 Spot Bond					0.00000	100.89188				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.01255				0.00	0	10,000,00
Total BID15 SPOT										0.00	0	10,000,00
Total For BID15										0.00	0	10,000,00
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.19111				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.88390				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.45400				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.89200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.69100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.02200				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.44296				0.00	0	
Total BNPP10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BNPP10										0.00	0	
BNPP1: On 18/02/2022 Spot Bond					0.00000	100.58533				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1: On 27/03/2022 Spot Bond					0.00000	100.10030				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	99.73299				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.65347				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.38573				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.81630				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.24926				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.95895				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	99.91619				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.00021				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.85062				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF28 On 03/11/2022 Spot Bond					0.00000	100.89015				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF29 On 03/11/2023 Spot Bond					0.00000	100.92453				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF30 On 24/08/2022 Spot Bond					0.00000	100.55430				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF31 On 24/08/2024 Spot Bond					0.00000	100.65889				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.92918				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.09342				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.55992				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.50500	111.58026	7.50500	111.55780				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.73500	112.89688	7.73500	112.87348				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.44000	108.61648	8.44000	108.59168				0.00	0	460,000,00
Total CCT03 SPOT										0.00	0	460,000,00
Total For CCT03										0.00	0	460,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT04 On 17/07/2027 Spot Bond			9.77500	103.92190	9.77500	103.11068				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.42250				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.18061				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.76016				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.81360				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.61717				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.71793				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	107.80256	4.77000	105.50700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.03500				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.87834				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.20500	107.86649	7.20500	107.84540				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN364										0.00	0	
CLN364 On 20/03/2024 Spot Bond			8.70700	109.83055	8.70700	113.30100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	101.27418				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	101.20330				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	105.05637				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	99.55086	10.98000	99.52146				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	109.83200				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/09/2024 Spot Bond			6.50000	115.19386	6.50000	111.28800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	104.41900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.24025				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.81780				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.81099				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2022 Spot Bond			1.23000	173.99546	1.23000	173.92917				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.31000	140.58843	5.31000	140.51958				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.75000	138.67057	5.75000	138.60105				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	101.05700				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.80819				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.65626				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	100.67643				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.63500	102.09082	6.63500	102.07277				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.54053				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.17697				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.32471				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.88140				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN477 On 29/11/2021 Spot Bond			100.00000	91.19773	100.00000	90.98059				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	100.65079				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			6.13000	103.83599	6.13000	103.81872				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.43500	103.83281	6.43500	103.81495				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.32380				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.28049				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.61378				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.83500	109.28971	6.83500	109.26942				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.38893				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	99.90634				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.90057				0.00	0	
Total CLN502 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.34053				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.66197				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.45721				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.26941				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	96.16835				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	100.56546	9.96000	100.53845				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	104.33460	10.01000	104.30676				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.71117				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	102.54249	9.60000	97.89931				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.35019				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.60222				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	100.67313	9.20000	100.64812				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.85549				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.50404				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.93794				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.92947				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.70117				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	100.35019				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.26062				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.28854				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.23500	105.71417	9.23500	105.68825				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.22213				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	101.10605				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN54(On 17/01/2024 Spot Bond					0.00000	101.46982				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54' On 20/12/2023 Spot Bond					0.00000	141.85400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54: On 30/05/2022 Spot Bond					0.00000	100.57926				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	102.48414				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54(On 21/08/2026 Spot Bond			8.70500	106.36746	8.70500	106.34284				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54: On 29/03/2025 Spot Bond			8.75500	104.06416	8.75500	104.03953				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54(On 12/11/2025 Spot Bond			8.84500	108.48243	8.84500	108.45691				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	309.37160				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55: On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55: On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55(On 15/11/2023 Spot Bond					0.00000	100.83948				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55: On 12/11/2023 Spot Bond					0.00000	100.84501				0.00	0	
Total CLN557 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.68251				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.62969				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	123.24800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.89773				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	103.92234	10.19000	103.91149				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.70500	108.96998	8.70500	108.94475				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.89856				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.62884				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	104.07499				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.47039				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.84532				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			8.93500	107.49205	8.93500	107.46653				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.88912				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.84981				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.32093				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.28483				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.23504				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.01566				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.88344				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.54503				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.35960				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	101.11797				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.51598				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN586 On 16/09/2025 Spot Bond					0.00000	102.55643				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.40396				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.30571				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.23834				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.19337				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.00506				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.73000	144.29726	3.73000	116.33117				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.67111				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	100.12001				0.00	0	120,000,00
Total CLN595 SPOT										0.00	0	120,000,00
Total For CLN595										0.00	0	120,000,00
CLN596 On 24/11/2024 Spot Bond					0.00000	100.67111				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.31507				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.01471				0.00	0	
Total CLN598 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.36866				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.23834				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.23834				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.60200				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.42889				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.87933				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.80103				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	103.11189				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.27792				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.67559				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	104.03670	9.32000	104.01080				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total CLN61 SPOT									0.00	0	
Total For CLN61									0.00	0	
CLN61(On 23/07/2022 Spot Bond					0.00000	101.09976			0.00	0	
Total CLN610 SPOT									0.00	0	
Total For CLN610									0.00	0	
CLN611(On 14/04/2026 Spot Bond					0.00000	102.91383			0.00	0	
Total CLN611 SPOT									0.00	0	
Total For CLN611									0.00	0	
CLN612(On 07/03/2025 Spot Bond					0.00000	100.44345			0.00	0	
Total CLN612 SPOT									0.00	0	
Total For CLN612									0.00	0	
CLN613(On 22/08/2022 Spot Bond					0.00000	100.65227			0.00	0	
Total CLN613 SPOT									0.00	0	
Total For CLN613									0.00	0	
CLN614(On 30/11/2021 Spot Bond					0.00000	100.53022			0.00	0	
Total CLN614 SPOT									0.00	0	
Total For CLN614									0.00	0	
CLN615(On 30/09/2022 Spot Bond					0.00000	100.07510			0.00	0	60,000,00
Total CLN615 SPOT									0.00	0	60,000,00
Total For CLN615									0.00	0	60,000,00
CLN616(On 20/12/2029 Spot Bond					0.00000	96.41600			0.00	0	
Total CLN616 SPOT									0.00	0	
Total For CLN616									0.00	0	
CLN617(On 20/12/2024 Spot Bond					0.00000	101.68617			0.00	0	
Total CLN617 SPOT									0.00	0	
Total For CLN617									0.00	0	
CLN618(On 20/12/2022 Spot Bond					0.00000	100.73589			0.00	0	
Total CLN618 SPOT									0.00	0	
Total For CLN618									0.00	0	
CLN619(On 30/11/2021 Spot Bond					0.00000	100.51596			0.00	0	140,000,00
Total CLN619 SPOT									0.00	0	140,000,00
Total For CLN619									0.00	0	140,000,00
CLN620(On 28/10/2024 Spot Bond					0.00000	101.01361			0.00	0	
Total CLN620 SPOT									0.00	0	
Total For CLN620									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN621 On 28/10/2022 Spot Bond					0.00000	101.00992				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	101.03187				0.00	0	170,000,00
Total CLN622 SPOT										0.00	0	170,000,00
Total For CLN622										0.00	0	170,000,00
CLN623 On 20/12/2024 Spot Bond					0.00000	95.06400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.12543				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.44500	104.90998	6.44500	104.89190				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.85354				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.73021				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.06000	62.87150	12.06000	83.51971				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.74052				0.00	0	150,000,00
Total CLN629 SPOT										0.00	0	150,000,00
Total For CLN629										0.00	0	150,000,00
CLN630 On 19/08/2025 Spot Bond			9.40500	101.52046	9.40500	101.49511				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.84971				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	100.70094				0.00	0	100,000,00
Total CLN632 SPOT										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN632										0.00	0	100,000,00
CLN63: On 09/10/2034 Spot Bond					0.00000	99.88551				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63: On 09/05/2022 Spot Bond					0.00000	100.86824				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	102.73825				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63: On 21/11/2024 Spot Bond					0.00000	100.64637				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	100.84588				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63: On 19/02/2022 Spot Bond					0.00000	100.90136				0.00	0	110,000,00
Total CLN638 SPOT										0.00	0	110,000,00
Total For CLN638										0.00	0	110,000,00
CLN63: On 12/08/2022 Spot Bond					0.00000	100.77896				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	100.92246				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64: On 17/10/2023 Spot Bond					0.00000	101.12440				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64: On 21/11/2024 Spot Bond					0.00000	100.64988				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	100.23383				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64: On 29/01/2022 Spot Bond					0.00000	101.06969				0.00	0	130,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN646 SPOT										0.00	0	130,000,00
Total For CLN646										0.00	0	130,000,00
CLN647 On 18/12/2024 Spot Bond					0.00000	100.23424				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.84588				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.55948				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.84588				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.67965				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.84588				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.67700				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.29091				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.82089				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.89319				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN66 On 20/06/2023 Spot Bond					0.00000	99.45500				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	98.88200				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	114.90300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	137.19500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.88733				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	100.01791				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	101.01428				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 02/05/2023 Spot Bond					0.00000	106.06192				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	101.82380				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67 On 27/02/2023 Spot Bond					0.00000	100.64563				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.93522				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 09/03/2022 Spot Bond					0.00000	100.40333				0.00	0	
Total CLN672 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.25785	145.30260	4.25785	118.02903				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25785	145.30260	4.25785	118.02979				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.95435				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.00536				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.22404				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.95575				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.97093				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.40924				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.21428				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.22035				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.13283				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.26186				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.26163				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.22972				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	100.11589				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.22983				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.04088				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.92851				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.37689				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.60380				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.49414				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.76305				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.00582				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.62275				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.31985				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.50607				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.86593				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.03085				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.33822				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.22427				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.96153				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.20868				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.30845				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.73469				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.22578				0.00	0	
Total CLN714 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.22578				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.22578				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.98424				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.30538				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.96537				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.29283				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.46710				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.01451				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.20726				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.20726				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.20726				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.21104				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.21104				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.21104				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.55688				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.61456				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.26553				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.31135				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.96277				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.26860				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.26671				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.27881				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN739 On 20/06/2026 Spot Bond					0.00000	105.92300				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.86473				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.83311				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.04843				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.96645				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.21248				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.44604				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.67951				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2021 Spot Bond					0.00000	100.22978				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.17411				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.33524				0.00	0	
Total CLN750 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.05323				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.31174				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75 On 31/01/2030 Spot Bond					0.00000	100.36553				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN75 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN75 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.39843				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76 On 20/06/2026 Spot Bond					0.00000	100.38660				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	101.98811				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.96654				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.95188				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	92.54464				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.31174				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.21006				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.14048				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond			6.68500	6.68500	6.68500	99.87203				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.01000	104.34001	8.01000	104.31763				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.73500	110.93171	7.73500	110.90871				0.00	0	17,160,000.00
Total COJ05 SPOT										0.00	0	17,160,000.00
Total For COJ05										0.00	0	17,160,000.00
COJ08 On 22/06/2026 Spot Bond			9.98500	108.70220	9.98500	108.67326				0.00	0	64,033,800.00
Total COJ08 SPOT										0.00	0	64,033,800.00
Total For COJ08										0.00	0	64,033,800.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJG0 On 09/06/2024 Spot Bond			6.72500	111.62169	6.72500	111.60152				0.00	0	55,560,000,00
Total COJG01 SPOT										0.00	0	55,560,000,00
Total For COJG01										0.00	0	55,560,000,00
COT01 On 03/04/2023 Spot Bond			7.27000	102.63126	7.27000	102.61113				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.76500	93.11267	11.76500	93.08343				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			10.35500	98.92013	10.35500	98.89285				0.00	0	75,000,000,00
Total COT03 SPOT										0.00	0	75,000,000,00
Total For COT03										0.00	0	75,000,000,00
CPV01 On 30/06/2029 Spot Bond			9.63500	9.63500	9.63500	107.56486				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.76751				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.23681				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.41279				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.56254				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.63590				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.48605				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.10500	9.10500	9.10500	107.48923				0.00	0	
Total DSY03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.08577				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.68745				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.70500	105.38146	6.70500	105.36258				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	40.04535	100.00000	39.95720				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	40.04535	100.00000	39.95720				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.21500	106.57147	7.21500	106.55094				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.26793	9.69000	101.24190				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.26793	9.69000	101.24190				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.77000	93.23808	11.77000	93.20911				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.32063	10.10000	101.29350				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.32063	10.10000	101.29350				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.54723				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.97120				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22t On 29/08/2022 Spot Bond					0.00000	100.26968				0.00	0	700,000,00
Total DVF22B SPOT										0.00	0	700,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVF22B										0.00	0	700,000,00
DVF22 On 24/10/2022 Spot Bond					0.00000	101.15930				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.83263				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.81625				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.68872				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.51694				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.45964				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.91444				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.87747				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.55311				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.92800				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.06692				0.00	0	1,300,000,00
Total DVFB30 SPOT										0.00	0	1,300,000,00
Total For DVFB30										0.00	0	1,300,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.76920				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.84000	102.27317	5.84000	102.25722				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.74500	107.69488	6.74500	107.67515				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.03500	109.53939	5.03500	109.48629				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.03500	96.16966	5.03500	96.12327				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	136.16162	2.25000	136.10604				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.74000	148.95136	3.74000	148.88461				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.75300	135.03589	3.75300	134.97532				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.79500	130.70775	3.79500	130.64900				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.67500	113.43241	4.67500	113.37869				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.00500	98.29389	5.00500	98.24655				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	136.16162	2.25000	136.10604				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN001 On 06/06/2024 Spot Bond					0.00000	164.64963				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	162.01304				0.00	0	16,627,292,00
Total ELN002 SPOT										0.00	0	16,627,292,00
Total For ELN002										0.00	0	16,627,292,00
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	125.28611				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	124.27799				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	122.37916				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	113.70138				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	114.92356				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.87845				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	110.05378				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	111.89893				0.00	0	
Total ELN014 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.44000	105.58549	9.44000	105.55902				0.00	0	18,100,000,00
Total EMM03 SPOT										0.00	0	18,100,000,00
Total For EMM03										0.00	0	18,100,000,00
EMM04 On 16/05/2028 Spot Bond			11.18500	11.18500	11.18500	98.22036			8,541,272,910,300.00		763,636,380	763,636,380
Total EMM04 SPOT									8,541,272,910,300.00		763,636,380	763,636,380
Total For EMM04									8,541,272,910,300.00		763,636,380	763,636,380
EMM05 On 17/04/2029 Spot Bond			11.53500	11.53500	11.53500	102.52630				0.00	0	666,666,600
Total EMM05 SPOT										0.00	0	666,666,600
Total For EMM05										0.00	0	666,666,600
EMM06 On 23/06/2025 Spot Bond			9.50500	105.19731	9.50500	104.16230				0.00	0	660,000,000
Total EMM06 SPOT										0.00	0	660,000,000
Total For EMM06										0.00	0	660,000,000
EMM07 On 10/07/2027 Spot Bond			9.50500	9.50500	9.50500	104.91674				0.00	0	680,000,000
Total EMM07 SPOT										0.00	0	680,000,000
Total For EMM07										0.00	0	680,000,000
EMM07 On 17/07/2032 Spot Bond			11.63500	11.63500	11.63500	77.74204				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.72500	10.72500	10.72500	102.95474				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.63500	11.63500	11.63500	97.19582				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.45937				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.41302				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.33795				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.32926				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.82236				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.53122				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.57964				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.43954				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.83765				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.32625				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.46762				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.48060				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.19387				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.39912				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	101.02770				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
EQT007 On 22/06/2024 Spot Bond					0.00000	100.19365			0.00	0	
Total EQT007 SPOT									0.00	0	
Total For EQT007									0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.74161			0.00	0	
Total ERS3B6 SPOT									0.00	0	
Total For ERS3B6									0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.70821			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.79497			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.71489			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.74824			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA26 On 17/05/2022 Spot Bond					0.00000	100.69758			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA27 On 17/08/2022 Spot Bond					0.00000	100.68153			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	100.78158			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.09500	106.78206	6.09500	106.76464		1,219,000,000,000.00	200,000,000	200,000,000	
Total ES23 SPOT								1,219,000,000,000.00	200,000,000	200,000,000	
Total For ES23								1,219,000,000,000.00	200,000,000	200,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.95455	10.00000	101.92752		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			8.50500	97.68207	8.50500	97.65972		1,200,729,096,000.00	141,179,200	2,669,629,400	
Total ES26 SPOT								1,200,729,096,000.00	141,179,200	2,669,629,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ES26									1,200,729,096,000.00	141,179,200	2,669,629,40
ES26/R On 02/04/2026 Spot Bond			7.85000	100.08465	7.85000	100.06348			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.34500	75.60667	11.37000	75.45144			1,656,263,357,000.00	145,990,600	7,917,775,20
Total ES33 SPOT									1,656,263,357,000.00	145,990,600	7,917,775,20
Total For ES33									1,656,263,357,000.00	145,990,600	7,917,775,20
ES33/R On 15/09/2033 Spot Bond			7.50000	100.42804	7.50000	100.40761			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.85500	78.15059	11.88000	77.97633			20,491,367,500,000.00	1,728,500,000	1,934,351,60
Total ES42 SPOT									20,491,367,500,000.00	1,728,500,000	1,934,351,60
Total For ES42									20,491,367,500,000.00	1,728,500,000	1,934,351,60
ES42/R On 25/04/2042 Spot Bond			8.50000	103.80047	8.50000	103.77686			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.39635			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.25290			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.24428			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.72935			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.69028			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.74290			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.77687			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.04197				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.06604				0.00	0	100,000,00
Total FIFB19 SPOT										0.00	0	100,000,00
Total For FIFB19										0.00	0	100,000,00
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.62185				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.96249				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.02900				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	100.63824				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.25842				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.45316				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.95774				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.31616				0.00	0	230,000,00
Total FRB24 SPOT										0.00	0	230,000,00
Total For FRB24										0.00	0	230,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB25 On 19/09/2024 Spot Bond					0.00000	103.62627				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.62399				0.00	0	60,000,00
Total FRB26 SPOT										0.00	0	60,000,00
Total For FRB26										0.00	0	60,000,00
FRB27 On 03/06/2026 Spot Bond			9.20500	107.11979	9.20500	107.09345				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.38009				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.77064				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.00500	104.34378	8.00500	104.32141				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.69000	174.29597	0.69000	174.23215				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.85000	321.15590	1.85000	321.02815				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.62500	2.62500	2.62500	152.92845				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.59000	201.58067	3.59000	201.49095			969,300,000,000.00		270,000,000	90,000,00
Total FRBI28 SPOT									969,300,000,000.00		270,000,000	90,000,00
Total For FRBI28									969,300,000,000.00		270,000,000	90,000,00
FRBI29 On 31/03/2029 Spot Bond			4.04500	4.04500	4.04500	107.07412				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.87500	4.87500	4.87500	218.78363				0.00	0	
Total FRBI33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.27000	91.14078	5.27000	91.09610				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.28000	92.41303	5.28000	92.36785				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.64118	6.64118	6.64118	82.03637				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.72094	6.72094	6.72094	81.22291				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.91000	3.91000	3.91000	146.83544				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	95.75548				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22 On 31/01/2022 Spot Bond			1.34000	173.93437	1.34000	173.86759				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23 On 31/01/2022 Spot Bond			2.20000	173.45824	2.20000	173.38761				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25 On 13/02/2022 Spot Bond					0.00000	101.03864				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	100.33424				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC255 On 17/07/2027 Spot Bond					0.00000	102.89395				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC256 On 06/08/2023 Spot Bond					0.00000	102.64696				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 30/01/2023 Spot Bond					0.00000	101.07249				0.00	0	950,000,00
Total FRC271 SPOT										0.00	0	950,000,00
Total For FRC271										0.00	0	950,000,00
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.71900				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond					0.00000	100.65228				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	100.26665				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	112.78272				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	101.14459				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.27013				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	110.80874				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.23296				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(On 20/06/2022 Spot Bond					0.00000	100.96678				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.79062				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.80424				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	100.43673				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	102.91292				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	103.17584				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.66787				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	101.11205				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.55686				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	102.13828				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.22805				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.26168				0.00	0	
Total FRC310 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.28685				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	100.32552				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.34130				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.08698				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.25844				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.28665				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.43302				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.26434				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.01359				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.09391				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.01750				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.57889				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.87709				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	101.19558				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.09076				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	103.61178				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.91244				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.17343				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.33852				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.22216				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	101.28527				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	100.30750				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.66459				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34(O)n 31/07/2023 Spot Bond					0.00000	101.32097				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(O)n 31/07/2023 Spot Bond					0.00000	101.16388				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(O)n 31/07/2022 Spot Bond					0.00000	101.05440				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(O)n 31/08/2023 Spot Bond					0.00000	100.60147				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(O)n 02/05/2023 Spot Bond					0.00000	101.62847				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(O)n 31/07/2023 Spot Bond					0.00000	101.26857				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35(O)n 31/07/2023 Spot Bond					0.00000	101.27038				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(O)n 31/01/2024 Spot Bond					0.00000	101.15641				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(O)n 31/01/2024 Spot Bond					0.00000	101.27520				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35(O)n 31/01/2022 Spot Bond					0.00000	100.85956				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35(O)n 14/11/2022 Spot Bond					0.00000	101.19189				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36(O)n 31/01/2024 Spot Bond					0.00000	101.22083				0.00	0	
Total FRC360 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.11257				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2022 Spot Bond					0.00000	100.02466				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.91167				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	100.82113				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	100.96813				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	100.38185				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	100.64510				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.65459				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.65652				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.26320				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.25739				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.67417				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	101.25941				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	100.33933				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.33742				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.23686				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.15857				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 16/12/2021 Spot Bond					0.00000	100.10797				0.00	0	
Total FRC380 SPOT										0.00	0	
Total For FRC380										0.00	0	
FRC66 On 31/01/2022 Spot Bond			1.98000	1.98000	1.98000	173.51015				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			1.92000	1.92000	1.92000	173.54358				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			1.93000	1.93000	1.93000	173.53802				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.46000	102.44095	4.46000	102.39287				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.88500	110.41339	4.88500	110.36056				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.07204				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.81049				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.72223				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.31673				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.08290				0.00	0	20,000,00
Total FRJ25 SPOT										0.00	0	20,000,00
Total For FRJ25										0.00	0	20,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.50726				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.94781				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.18674				0.00	0	1,470,000,00
Total FRJ28 SPOT										0.00	0	1,470,000,00
Total For FRJ28										0.00	0	1,470,000,00
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.62383				0.00	0	1,070,000,00
Total FRJ29 SPOT										0.00	0	1,070,000,00
Total For FRJ29										0.00	0	1,070,000,00
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.18986				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.46800	4.46800	4.46800	97.51324				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.85500	4.85500	4.85500	110.78353				0.00	0	
Total FRS101 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS101										0.00	0	
FRS101 On 23/01/2024 Spot Bond					0.00000	100.55927				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	101.00073				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			4.99500	108.87853	4.99500	108.82611				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.72500	222.03307	4.72500	221.92759				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.13500	106.96186	5.13500	106.90998				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.75500	4.75500	4.75500	221.29444				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.46000	149.00175	3.46000	148.93610				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	128.61049	3.70500	128.55300				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.93500	109.71253	4.93500	109.65989				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.87500	218.88849	4.87500	218.78363				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.92500	217.85225	4.92500	217.74763				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.99000	121.27725	2.99000	151.16799				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.95500	217.23338	4.95500	217.12887				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.13500	106.96186	5.13500	106.90998				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.28000	193.58410	4.28000	193.49434				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.88500	97.35923	5.88500	97.31007				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.17000	194.83441	4.17000	194.74464				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.23000	194.15128	4.23000	194.06153				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.46500	207.03145	5.46500	206.92905				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.83500	97.96608	5.83500	97.91675				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.13500	5.13500	5.13500	106.90998				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.11500	107.23318	5.11500	107.18122				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.04000	196.32390	4.04000	196.23415				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS13(On 07/12/2033 Spot Bond			5.23500	211.55869	5.23500	211.45534				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14(On 31/03/2028 Spot Bond			4.17000	194.83441	4.17000	194.74464				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14(On 31/03/2028 Spot Bond			4.17000	194.83441	4.17000	194.74464				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14(On 31/03/2028 Spot Bond			3.57100	201.80611	3.57100	201.71640				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14(On 31/01/2025 Spot Bond			3.76000	147.59798	3.76000	147.53176				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14(On 31/01/2022 Spot Bond			1.04000	174.10107	1.04000	174.03566				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS14(On 31/03/2028 Spot Bond			4.52000	190.88766	4.52000	190.79794				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.56000	190.44242	4.56000	190.35270				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			3.73000	147.73764	3.73000	147.67149				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.03500	196.38145	4.03500	196.29168				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.57000	4.57000	4.57000	190.24157				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	6.05832				0.00	0	
Total FRS170 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	101.18939				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	101.31124				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.23632				0.00	600,000,000	200,000,00
Total FRS180 SPOT										0.00	600,000,000	200,000,00
Total For FRS180										0.00	600,000,000	200,000,00
FRS18 On 27/09/2025 Spot Bond					0.00000	100.13329				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	194.66306				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	149.52835				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	181.16836				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	39.21883				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.83774				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.96249				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20(On 12/08/2025 Spot Bond					0.00000	100.85244				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	100.62552				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	101.28450				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	100.71480				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21(On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21(On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21(On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22(On 20/12/2024 Spot Bond					0.00000	100.20568				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 06/07/2022 Spot Bond					0.00000	99.97300				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.22216				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond					0.00000	101.78507				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.82575				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond					0.00000	103.17466				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	110.70435				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	117.06880				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	98.66935				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.97835				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	77.59997				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.65872				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	111.93936				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.15685				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	101.96188				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS250 On 31/01/2022 Spot Bond					0.00000	100.84390				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.84573				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS252 On 22/02/2024 Spot Bond					0.00000	100.15865				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 31/01/2022 Spot Bond					0.00000	100.84024				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.46500				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS256 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	109.90943				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 24/03/2022 Spot Bond					0.00000	100.25305				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS259 On 25/03/2024 Spot Bond					0.00000	100.18904				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.68919				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS263 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS264 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS266 On 31/03/2032 Spot Bond					0.00000	100.03921				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	110.10176				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.03996				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS270 On 05/07/2022 Spot Bond					0.00000	107.65225				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS271 On 14/07/2022 Spot Bond					0.00000	102.86617				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS272 On 21/07/2022 Spot Bond					0.00000	102.84256				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.03935				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 18/08/2022 Spot Bond					0.00000	100.66464				0.00	0	
Total FRS274 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS274									0.00	0	
FRS274 On 26/11/2021 Spot Bond					0.00000	100.40748			0.00	0	
Total FRS275 SPOT									0.00	0	
Total For FRS275									0.00	0	
FRS275 On 03/03/2023 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS276 SPOT									0.00	0	
Total For FRS276									0.00	0	
FRS276 On 12/11/2021 Spot Bond					0.00000	100.24679			0.00	0	
Total FRS277 SPOT									0.00	0	
Total For FRS277									0.00	0	
FRS277 On 30/09/2024 Spot Bond					0.00000	100.06288			0.00	0	
Total FRS278 SPOT									0.00	0	
Total For FRS278									0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.30797			0.00	0	
Total FRS279 SPOT									0.00	0	
Total For FRS279									0.00	0	
FRS280 On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	3,000,000.00
Total FRS280 SPOT									0.00	0	3,000,000.00
Total For FRS280									0.00	0	3,000,000.00
FRS281 On 05/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000.00	45,000,000,000	45,000,000,000	45,000,000,000
Total FRS281 SPOT								10,000,000,000,000.00	45,000,000,000	45,000,000,000	45,000,000,000
Total For FRS281								10,000,000,000,000.00	45,000,000,000	45,000,000,000	45,000,000,000
FRS36 On 07/12/2023 Spot Bond			1.65000	1.65000	1.65000	322.33452			0.00	0	
Total FRS36 SPOT									0.00	0	
Total For FRS36									0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.39000	324.16795	1.39000	324.04305			0.00	0	
Total FRS37 SPOT									0.00	0	
Total For FRS37									0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.39000	1.39000	1.39000	324.04305			0.00	0	
Total FRS43 SPOT									0.00	0	
Total For FRS43									0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.28000	174.52484	0.28000	174.46288			0.00	0	
Total FRS46 SPOT									0.00	0	
Total For FRS46									0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.28000	174.52484	0.28000	174.46288			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.94401				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.83500	102.29375	4.83500	102.24495				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.24500	73.37816	4.24500	112.91988				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.88000	2.88000	2.88000	151.69601				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.16000	3.16000	3.16000	150.35620				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.45000	2.45000	2.45000	317.14964				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.42500	5.42500	5.42500	103.84255				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.47500	115.54855	6.47500	115.52843				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.79500	111.65004	6.79500	111.62977				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.50500	108.30078	7.50500	108.27886		137,120,853,000.00		18,270,600	4,934,569,60	
Total FRX26 SPOT								137,120,853,000.00		18,270,600	4,934,569,60	
Total For FRX26								137,120,853,000.00		18,270,600	4,934,569,60	
FRX27 On 07/03/2027 Spot Bond			7.46500	112.77040	7.46500	112.74757				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX28 On 26/07/2028 Spot Bond			8.01500	112.83378	8.01500	112.80969				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.81500	107.18204	8.81500	107.15691				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.12500	103.49697	9.12500	103.47188				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.30500	108.19478	9.30500	108.16776				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.66500	81.00177	10.66500	80.97878				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.53808				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.89859				0.00	0	420,000,00
Total FS6A3 SPOT										0.00	0	420,000,00
Total For FS6A3										0.00	0	420,000,00
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.65029				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.61896				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.64024				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.64650				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.63950				0.00	0	
Total GBL05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.53461				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.60921				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.64180				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.59192				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.61033				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.85297				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.64500	114.41189	3.64500	114.36085				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.48343				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	101.19905				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.25500	112.08435	6.25500	112.06550				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.67990				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.70265				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.60500	107.26534	6.60500	107.24620				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.18225				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.10999				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.54268				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.81652				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.16530				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.05197				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.33411				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.04269				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.89594				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.51104				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT32 On 18/04/2024 Spot Bond					0.00000	100.81260				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.62420				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.82781				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.72916				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.02156				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.93519				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.79948				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.20163				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.68030				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.10711				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.08490				0.00	0	650,000,00
Total GRT47 SPOT										0.00	0	650,000,00
Total For GRT47										0.00	0	650,000,00
GRT48 On 22/04/2026 Spot Bond					0.00000	101.36695				0.00	0	
Total GRT48 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.14679				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.26118				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.16697				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.68676				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.83000				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.22207				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.08679				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.49605				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.69065				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.62893				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.10118				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.52953				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.41439				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.35308				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.02667				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.02175				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.02043				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.99000	320.24634	1.99000	320.11773				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.34000	2.34000	2.34000	326.50893				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.20500	101.99796	10.20500	101.97038				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.79000	78.10680	4.79000	101.89743				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.30000	87.94680	11.30000	87.92052			8,110,977,280,000.00	717,785,600	4,641,033,10	
Total HWAY34 SPOT									8,110,977,280,000.00	717,785,600	4,641,033,10	
Total For HWAY34									8,110,977,280,000.00	717,785,600	4,641,033,10	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.72444	100.00000	10.70083			0.00	0		
Total HWAY34/R208 SPOT									0.00	0		
Total For HWAY34/R208									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY3 On 31/07/2035 Spot Bond			11.43000	86.68739	11.43000	86.66120				0.00	0	5,020,000,00
Total HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.72290	100.00000	10.69929				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.03337				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	101.14584				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.51597				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.26000	154.77627	2.31000	154.46715			437,034,757,538,000.00	193,378,211,300	393,291,114,00	
Total I2025 SPOT									17,034,757,538,000.00	193,378,211,300	393,291,114,00	
Total For I2025									17,034,757,538,000.00	193,378,211,300	393,291,114,00	
I2029 On 31/03/2029 Spot Bond			3.14000	113.97966	3.17500	113.65620			169,745,520,934,000.00	54,059,083,100	221,228,764,40	
Total I2029 SPOT									169,745,520,934,000.00	54,059,083,100	221,228,764,40	
Total For I2029									169,745,520,934,000.00	54,059,083,100	221,228,764,40	
I2033 On 28/02/2033 Spot Bond			3.95000	107.75278	3.96000	107.59662			434,838,718,425,000.00	110,085,751,500	225,994,703,80	
Total I2033 SPOT									14,838,718,425,000.00	110,085,751,500	225,994,703,80	
Total For I2033									14,838,718,425,000.00	110,085,751,500	225,994,703,80	
I2038 On 31/01/2038 Spot Bond			4.18000	120.88715	4.23500	119.97341			490,059,193,933,980.00	117,239,041,611	517,528,402,70	
Total I2038 SPOT									10,059,193,933,980.00	117,239,041,611	517,528,402,70	
Total For I2038									10,059,193,933,980.00	117,239,041,611	517,528,402,70	
I2046 On 31/03/2046 Spot Bond			4.24000	108.00501	4.27000	107.40957			19,352,625,216,000.00	4,564,298,400	289,137,967,30	
Total I2046 SPOT									19,352,625,216,000.00	4,564,298,400	289,137,967,30	
Total For I2046									19,352,625,216,000.00	4,564,298,400	289,137,967,30	
I2050 On 31/12/2050 Spot Bond			4.24000	111.32887	4.28000	110.45700			591,463,131,715,440.00	139,496,021,631	352,818,399,30	
Total I2050 SPOT									11,463,131,715,440.00	139,496,021,631	352,818,399,30	
Total For I2050									11,463,131,715,440.00	139,496,021,631	352,818,399,30	
IBL101 On 24/05/2022 Spot Bond			6.15000	6.15000	6.15000	105.08792			0.00	0		
Total IBL101 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.01699				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.11000	319.46932	2.11000	319.34002				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.68512				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.61487				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.83677				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.70882				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	99.92177				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.56453				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.14987				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.81567				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.54232				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.21278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.65215				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.61128				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.84723				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.79905				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.62460				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.62144				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.23217				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.01464				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.52172				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.54401				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	97.61328				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL154 On 19/11/2025 Spot Bond					0.00000	100.62215				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.97362				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.93267				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.96376				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.78822				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.94464				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.84726				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.01756				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	99.89707				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.65143				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.67441				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.04906				0.00	0	
Total IBL177 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.08634				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL179 On 15/11/2021 Spot Bond					0.00000	100.66867				0.00	0	
Total IBL179 SPOT										0.00	0	
Total For IBL179										0.00	0	
IBL180 On 19/11/2021 Spot Bond					0.00000	100.60842				0.00	0	
Total IBL180 SPOT										0.00	0	
Total For IBL180										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.55789				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.57747				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL183 On 30/11/2021 Spot Bond					0.00000	100.45711				0.00	0	
Total IBL183 SPOT										0.00	0	
Total For IBL183										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.33813				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.35001				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.36000	0.36000	0.36000	174.41780				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.79500	108.81724	6.79500	108.79749				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			0.63000	174.32943	0.63000	174.26587				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.22500	108.87965	5.22500	108.86439				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.32584				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.40500	106.58159	8.40500	106.55775				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.08500	111.18891	10.08500	111.40208				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.43960				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.12500	110.38010	9.12500	110.35319				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.24977				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.74950				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.77513				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.40191				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.83752				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.30834				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG15 On 12/03/2024 Spot Bond					0.00000	98.99465				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.20982				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.85843				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.13758				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.30004				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.85500	105.18345	7.85500	105.16131				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.55991				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.56393				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.13314				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.58461				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	98.18974				0.00	0	
Total INLV07 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	101.25766				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.55571				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.28139				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.19559				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.19911				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.10146				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.52495				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.91251				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.21135				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.83761				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.85264				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.11642				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.61727				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.05620				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.33518				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC35 On 10/11/2021 Spot Bond					0.00000	100.64945				0.00	0	
Total IPFC35 SPOT										0.00	0	
Total For IPFC35										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.27653				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.48918	2.75000	100.48168				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.93000	186.37954	4.93000	186.28987				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.51350				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV039 On 31/01/2022 Spot Bond			1.78000	173.62168	1.78000	173.62168				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.34677				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.17000	105.14386	8.17000	105.14386				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV044 On 31/01/2022 Spot Bond					0.00000	101.38359				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.23000	173.99546	1.23000	173.92917				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.08987				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.71938				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.83000	187.46780	4.83000	187.37811				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.65000	104.24149	6.65000	104.22271				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.90609				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	100.84659				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	101.08599				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.48498				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.87840				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.92256				0.00	0	
Total IVC146 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.20324				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.46796				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.45562				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.41235				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.53930				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.28634				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.44758				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.19152				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	99.90812				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.76666				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.36266				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.16215				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.14706	7.40000	102.12677				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.61408				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.56726				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.77815				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.30466				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.30149	7.23000	101.28194				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.08406				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.98842				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.56297				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC200 On 31/08/2022 Spot Bond			7.45000	100.73007	7.45000	100.70972				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.46682				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	108.97880	3.91012	103.76821				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVZ062 On 07/10/2021 Spot Bond			4.00000	4.00000	4.00000	99.92335				0.00	0	
Total IVZ062 SPOT										0.00	0	
Total For IVZ062										0.00	0	
IVZ063 On 21/10/2021 Spot Bond			4.00000	4.00000	4.00000	99.77039				0.00	0	
Total IVZ063 SPOT										0.00	0	
Total For IVZ063										0.00	0	
IVZ064 On 28/10/2021 Spot Bond			4.00000	4.00000	4.00000	99.69409				0.00	0	
Total IVZ064 SPOT										0.00	0	
Total For IVZ064										0.00	0	
IVZ065 On 04/11/2021 Spot Bond			4.10000	4.10000	4.10000	99.60839				0.00	0	
Total IVZ065 SPOT										0.00	0	
Total For IVZ065										0.00	0	
IVZ066 On 11/11/2021 Spot Bond			4.10000	4.10000	4.10000	99.53043				0.00	0	
Total IVZ066 SPOT										0.00	0	
Total For IVZ066										0.00	0	
IVZ067 On 25/11/2021 Spot Bond			4.10000	4.10000	4.10000	99.37489				0.00	0	
Total IVZ067 SPOT										0.00	0	
Total For IVZ067										0.00	0	
IVZ068 On 02/12/2021 Spot Bond			4.15000	4.15000	4.15000	99.28879				0.00	0	
Total IVZ068 SPOT										0.00	0	
Total For IVZ068										0.00	0	
IVZ069 On 09/12/2021 Spot Bond			4.15000	4.15000	4.15000	99.21039				0.00	0	
Total IVZ069 SPOT										0.00	0	
Total For IVZ069										0.00	0	
IVZ070 On 15/12/2021 Spot Bond			4.15000	4.15000	4.15000	99.14329				0.00	0	
Total IVZ070 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVZ070										0.00	0	
IVZ071 On 06/01/2022 Spot Bond			4.20000	4.20000	4.20000	98.88490				0.00	0	
Total IVZ071 SPOT										0.00	0	
Total For IVZ071										0.00	0	
IVZ072 On 13/01/2022 Spot Bond			4.20000	4.20000	4.20000	98.80620				0.00	0	
Total IVZ072 SPOT										0.00	0	
Total For IVZ072										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.28901				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.13500	104.76183	6.13500	104.74428				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.20649				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.76345				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.13970				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.93854				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	101.15238				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.24633				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	99.98303				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	101.05691				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.31162				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	100.31270				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 24/10/2022 Spot Bond					0.00000	102.01203				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.60500	121.87247	8.60500	121.84458				0.00	0	1,100,000,00
Total KW01 SPOT										0.00	0	1,100,000,00
Total For KW01										0.00	0	1,100,000,00
LGL05 On 12/12/2021 Spot Bond					0.00000	100.61415				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.64500	103.42250	6.64500	103.40394				0.00	0	1,000,000,00
Total LGL06 SPOT										0.00	0	1,000,000,00
Total For LGL06										0.00	0	1,000,000,00
LGL07 On 04/10/2022 Spot Bond					0.00000	100.96149				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.30597				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.23576				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.44952				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL11 On 09/09/2026 Spot Bond					0.00000	100.44685				0.00	0	10,000,00
Total LGL11 SPOT										0.00	0	10,000,00
Total For LGL11										0.00	0	10,000,00
LHL28 On 13/02/2022 Spot Bond					0.00000	101.43230				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.33328				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.68403				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.70279				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.59057				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.28301				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.58805				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.63478				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.43467				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.78205				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.23693				0.00	0	1,810,000,00
Total MBF071 SPOT										0.00	0	1,810,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBF071										0.00	0	1,810,000,00
MBP03 On 02/11/2022 Spot Bond					0.00000	101.47452				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.59935				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.94393				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.47938				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.72045				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.54177				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.10439				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.10656				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.84767				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.57747				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.10291				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.85500	7.85500	7.85500	112.90120				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.98500	105.59116	5.98500	105.57423				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.50579				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.36819				0.00	100,000,000	50,000,00
Total MMIG07 SPOT										0.00	100,000,000	50,000,00
Total For MMIG07										0.00	100,000,000	50,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	101.30391				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.50500	106.20618	8.50500	106.18202				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.42655				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.75500	96.13623	8.75500	96.21064				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.78471				0.00	567,000,000	520,000,00
Total MTN07 SPOT										0.00	567,000,000	520,000,00
Total For MTN07										0.00	567,000,000	520,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	100.65080				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.26735				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.81748				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN13 On 04/06/2025 Spot Bond					0.00000	101.16796				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.80720				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.83767				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.37420				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.12017				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.82207				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.42065				0.00	12,000,000,000	12,000,000,000
Total MTN19 SPOT										0.00	12,000,000,000	12,000,000,000
Total For MTN19										0.00	12,000,000,000	12,000,000,000
MTN20 On 07/09/2026 Spot Bond					0.00000	100.23524				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.82004				0.00	330,000,000	315,000,000
Total MTN21 SPOT										0.00	330,000,000	315,000,000
Total For MTN21										0.00	330,000,000	315,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	101.15325				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.45000	100.89119	8.45000	100.86850				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.24594				0.00	0	
Total MTN24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.26213				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.12827				0.00	0	360,000,00
Total MTN26 SPOT										0.00	0	360,000,00
Total For MTN26										0.00	0	360,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	100.92141				0.00	0	260,000,00
Total MTN27 SPOT										0.00	0	260,000,00
Total For MTN27										0.00	0	260,000,00
MTN28 On 15/03/2025 Spot Bond					0.00000	100.28901				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.30813				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.27386				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.07717				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR On 22/11/2021 Spot Bond					0.00000	100.66976				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	100.66976				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.71652				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR On 22/02/2024 Spot Bond					0.00000	100.71645				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.75577				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.24233				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.31124				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.57479				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.21101				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.27063				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.32120				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.36761				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.38500	105.12590	6.38500	105.10795				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.73500	107.39406	6.73500	107.37473				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.38500	106.14068	9.38500	106.11423				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.08554				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG02 On 30/04/2024 Spot Bond					0.00000	101.04455				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.94636				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.14570				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.96641				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.94905				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.30000	108.13521	6.30000	108.11668				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.60000	102.38434	5.60000	102.36894				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.78000	109.24912	6.78000	109.22932				0.00	0	200,000,00
Total NBK16A SPOT										0.00	0	200,000,00
Total For NBK16A										0.00	0	200,000,00
NBK17 On 22/04/2026 Spot Bond			7.97500	111.93825	7.97500	111.91433				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.13000	105.54324	6.13000	105.52583				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.29000	115.50772	7.29000	115.48512				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.32000	112.64483	8.32000	112.61989				0.00	0	
Total NBK21A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.22500	109.02212	5.22500	109.00684				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			6.99000	117.07904	6.99000	117.05717				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.03000	117.97171	8.03000	117.94648				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	100.80050				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.71000	5.71000	5.71000	107.82567				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.04757				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	39.33162	100.00000	39.24505				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.81760				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.21000	115.56508	8.21000	115.53983				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.66500	109.17983	5.66500	109.16326				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.40000	114.26347	7.40000	114.24090				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.08500	108.86936	6.08500	108.85163				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.80500	110.83320	5.80500	110.81596				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.08991				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.54214				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.65419				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.18000	10.18000	10.18000	74.30853				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.94605				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	100.98997				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.33812				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	101.40373				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.65755				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	103.03551				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK48I On 09/11/2021 Spot Bond					0.00000	100.75796				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.47266				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.73640				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.75617				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.33581				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.18178				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.31398				0.00	0	460,000,00
Total NBK54B SPOT										0.00	0	460,000,00
Total For NBK54B										0.00	0	460,000,00
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.95093				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.87920				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.97999				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.34625				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.77723				0.00	0	
Total NBKB59 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.97301				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.66816				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.03681				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.17311				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.23826				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.35000	103.27776	9.35000	103.25168				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.23623				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.38500	102.82850	9.38500	102.80245				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.23826				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.24138				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.24544				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.33434				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.33434				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.60859				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.72117				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.49627				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.91717				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.43101				0.00	57,400,000	57,400,000
Total NGL04 SPOT										0.00	57,400,000	57,400,000
Total For NGL04										0.00	57,400,000	57,400,000
NGL05 On 26/07/2023 Spot Bond					0.00000	103.23862				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.67913				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.17029				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.87560				0.00	0	
Total NGL08 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.43313				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.64679				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.84135				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.27445				0.00	0	40,000,00
Total NGT103 SPOT										0.00	0	40,000,00
Total For NGT103										0.00	0	40,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	105.43841				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.67018				0.00	100,000,000	50,000,00
Total NGT105 SPOT										0.00	100,000,000	50,000,00
Total For NGT105										0.00	100,000,000	50,000,00
NGT10 On 05/08/2025 Spot Bond					0.00000	104.34953				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.93777				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.43212				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.40926				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	102.02322				0.00	0	10,000,000,00
Total NHM007 SPOT										0.00	0	10,000,000,00
Total For NHM007										0.00	0	10,000,000,00
NHM00 On 26/04/2022 Spot Bond					0.00000	102.73651				0.00	0	10,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM009 SPOT										0.00	0	10,000,000,00
Total For NHM009										0.00	0	10,000,000,00
NHM01 On 24/05/2022 Spot Bond					0.00000	102.26745				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.37709				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.85298				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.42738				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.20445				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.80535				0.00	1,000,000,000	1,000,000,00
Total NHM018 SPOT										0.00	1,000,000,000	1,000,000,00
Total For NHM018										0.00	1,000,000,000	1,000,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	101.05002				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.84425				0.00	0	10,000,000,00
Total NHM020 SPOT										0.00	0	10,000,000,00
Total For NHM020										0.00	0	10,000,000,00
NI202 On 07/12/2033 Spot Bond			4.92500	4.92500	4.92500	217.74763				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.54000	3.54000	3.54000	202.08484				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.06500	3.06500	3.06500	150.80921				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NI29	On	31/03/2029	Spot Bond			3.47000	3.47000	3.47000	111.37498			0.00	0	
Total NI29 SPOT												0.00	0	
Total For NI29												0.00	0	
NI33	On	28/02/2033	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NI33 SPOT												0.00	0	
Total For NI33												0.00	0	
NI38	On	31/01/2038	Spot Bond			4.98500	4.98500	4.98500	108.96455			0.00	0	
Total NI38 SPOT												0.00	0	
Total For NI38												0.00	0	
NILB11	On	31/01/2025	Spot Bond			3.17000	3.17000	3.17000	150.30860			0.00	0	
Total NILB11 SPOT												0.00	0	
Total For NILB11												0.00	0	
NILB12	On	07/12/2033	Spot Bond			3.45000	201.34512	3.45000	201.25636			0.00	0	
Total NILB12 SPOT												0.00	0	
Total For NILB12												0.00	0	
NILB13	On	31/01/2025	Spot Bond			2.97000	2.97000	2.97000	151.26384			0.00	0	
Total NILB13 SPOT												0.00	0	
Total For NILB13												0.00	0	
NILB14	On	31/03/2028	Spot Bond			3.18500	3.18500	3.18500	206.35909			0.00	0	
Total NILB14 SPOT												0.00	0	
Total For NILB14												0.00	0	
NILB15	On	31/03/2028	Spot Bond			3.33000	204.69067	3.33000	204.60100			0.00	0	
Total NILB15 SPOT												0.00	0	
Total For NILB15												0.00	0	
NILB17	On	31/01/2038	Spot Bond			5.10000	107.43721	5.10000	107.38520			0.00	0	
Total NILB17 SPOT												0.00	0	
Total For NILB17												0.00	0	
NN014	On	10/09/2024	Spot Bond					0.00000	101.73224			0.00	0	
Total NN014 SPOT												0.00	0	
Total For NN014												0.00	0	
NN016	On	20/03/2024	Spot Bond					0.00000	100.48027			0.00	0	
Total NN016 SPOT												0.00	0	
Total For NN016												0.00	0	
NN019	On	11/10/2022	Spot Bond					0.00000	99.12416			0.00	0	
Total NN019 SPOT												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	134.77107				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.86929				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.97611				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.35634				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.67072				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.01466				0.00	700,000,000	200,000,000
Total NN034 SPOT										0.00	700,000,000	200,000,000
Total For NN034										0.00	700,000,000	200,000,000
NN036 On 28/02/2023 Spot Bond					0.00000	100.93738				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	120.70315				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.11519				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.68139				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.64779				0.00	1,300,000,000	400,000,000
Total NN040 SPOT										0.00	1,300,000,000	400,000,000
Total For NN040										0.00	1,300,000,000	400,000,000
NN043 On 03/03/2023 Spot Bond					0.00000	145.45116				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.97767				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	145.24075				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	136.73099				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.34243				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	124.88239				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.67664				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	98.01883				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	94.94223				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.05495				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.36036				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.69841				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN090 On 10/06/2024 Spot Bond					0.00000	101.03399				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.61063				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.17883				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.66983				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.24566				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.42796				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.32729				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.24566				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NNF012 On 12/06/2025 Spot Bond					0.00000	101.56862				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	122.19000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF014 On 24/06/2025 Spot Bond					0.00000	118.47000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF015 On 15/07/2025 Spot Bond					0.00000	124.22000				0.00	0	
Total NNF015 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	122.75000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	121.77545				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 01/08/2022 Spot Bond					0.00000	113.89986				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.65478				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF021 On 17/02/2026 Spot Bond					0.00000	91.56264				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 19/04/2022 Spot Bond					0.00000	108.10854				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF029 On 01/08/2022 Spot Bond					0.00000	113.89986				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	108.09634				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF031 On 29/12/2021 Spot Bond					0.00000	100.09244				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF039 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.97593				0.00	0	
Total NNF040 SPOT										0.00	0	
Total For NNF040										0.00	0	
NNF040 On 20/10/2021 Spot Bond					0.00000	100.97593				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF041 SPOT										0.00	0	
Total For NNF041										0.00	0	
NNF041 On 20/07/2026 Spot Bond					0.00000	93.54907				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF042 On 26/10/2021 Spot Bond					0.00000	101.92308				0.00	0	
Total NNF043 SPOT										0.00	0	
Total For NNF043										0.00	0	
NNF043 On 29/10/2021 Spot Bond					0.00000	101.89692				0.00	0	
Total NNF044 SPOT										0.00	0	
Total For NNF044										0.00	0	
NNF044 On 29/10/2021 Spot Bond					0.00000	100.88130				0.00	0	
Total NNF045 SPOT										0.00	0	
Total For NNF045										0.00	0	
NNF045 On 04/08/2026 Spot Bond					0.00000	95.75608				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF046 On 05/11/2021 Spot Bond					0.00000	101.83747				0.00	0	
Total NNF047 SPOT										0.00	0	
Total For NNF047										0.00	0	
NNF047 On 05/05/2022 Spot Bond					0.00000	100.78030				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF048 On 08/11/2021 Spot Bond					0.00000	100.75915				0.00	0	
Total NNF049 SPOT										0.00	0	
Total For NNF049										0.00	0	
NNF049 On 12/11/2021 Spot Bond					0.00000	100.71298				0.00	0	
Total NNF050 SPOT										0.00	0	
Total For NNF050										0.00	0	
NNF050 On 18/11/2021 Spot Bond					0.00000	100.62795				0.00	0	
Total NNF051 SPOT										0.00	0	
Total For NNF051										0.00	0	
NNF051 On 22/02/2022 Spot Bond					0.00000	100.61669				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF05: On 23/11/2021 Spot Bond					0.00000	100.55895				0.00	0	
Total NNF053 SPOT										0.00	0	
Total For NNF053										0.00	0	
NNF05: On 30/11/2021 Spot Bond					0.00000	100.46190				0.00	0	
Total NNF054 SPOT										0.00	0	
Total For NNF054										0.00	0	
NNF05: On 08/12/2021 Spot Bond					0.00000	100.34458				0.00	0	
Total NNF055 SPOT										0.00	0	
Total For NNF055										0.00	0	
NNF05: On 13/12/2021 Spot Bond					0.00000	100.27756				0.00	0	
Total NNF056 SPOT										0.00	0	
Total For NNF056										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.18696				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.17533				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.17533				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06: On 12/09/2024 Spot Bond					0.00000	104.56444				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 28/03/2022 Spot Bond					0.00000	100.09621				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06: On 29/12/2021 Spot Bond					0.00000	100.08197				0.00	0	
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF06: On 29/12/2021 Spot Bond					0.00000	100.08277				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	
NNF06: On 04/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total NNF063 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NNF063									10,000,000,000.00	5,000,000,000	5,000,000,000
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.65312			0.00	0	
Total NQ1A10 SPOT									0.00	0	
Total For NQ1A10									0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.15036			0.00	0	
Total NQ1A24 SPOT									0.00	0	
Total For NQ1A24									0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.66278			0.00	0	
Total NQ1A25 SPOT									0.00	0	
Total For NQ1A25									0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.66403			0.00	0	
Total NQ1A27 SPOT									0.00	0	
Total For NQ1A27									0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.60554			0.00	0	
Total NQ1A28 SPOT									0.00	0	
Total For NQ1A28									0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.49499			0.00	0	
Total NQ1B10 SPOT									0.00	0	
Total For NQ1B10									0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.33658			0.00	0	
Total NQ1B17 SPOT									0.00	0	
Total For NQ1B17									0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.71082			0.00	0	
Total NQ1B20 SPOT									0.00	0	
Total For NQ1B20									0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.68149			0.00	0	
Total NQ1B21 SPOT									0.00	0	
Total For NQ1B21									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.54738			0.00	0	
Total NQ1C10 SPOT									0.00	0	
Total For NQ1C10									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.44694			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.56484			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.80500	110.79935	6.80500	110.77920				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.32000	202.52607	2.32000	202.44298				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.69000	117.24270	9.69000	117.21239				0.00	0	240,000,00
Total NRA028 SPOT										0.00	0	240,000,00
Total For NRA028										0.00	0	240,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	16.53296	100.00000	16.49637				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.37537				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.12187				0.00	0	360,000,00
Total NTC23 SPOT										0.00	0	360,000,00
Total For NTC23										0.00	0	360,000,00
NTC26 On 07/12/2023 Spot Bond					0.00000	100.61157				0.00	0	200,000,00
Total NTC26 SPOT										0.00	0	200,000,00
Total For NTC26										0.00	0	200,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	100.31199				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.31609				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.22862				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC31 On 10/06/2022 Spot Bond					0.00000	100.38570				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.65316				0.00	0	19,000,000.00
Total NTC32 SPOT										0.00	0	19,000,000.00
Total For NTC32										0.00	0	19,000,000.00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.22817				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.43180				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.97500	102.41063	5.97500	102.39430				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.58500	110.57739	7.58500	110.55465				0.00	0	1,530,000.00
Total OML07 SPOT										0.00	0	1,530,000.00
Total For OML07										0.00	0	1,530,000.00
OML09 On 14/09/2022 Spot Bond			6.20000	104.87860	6.20000	104.86091				0.00	0	738,500.00
Total OML09 SPOT										0.00	0	738,500.00
Total For OML09										0.00	0	738,500.00
OML10 On 14/09/2025 Spot Bond			7.93000	112.05802	7.93000	112.03394				0.00	0	665,000.00
Total OML10 SPOT										0.00	0	665,000.00
Total For OML10										0.00	0	665,000.00
OML11 On 11/06/2024 Spot Bond					0.00000	100.24979				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.22933				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.17506				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.66949				0.00	0	
Total PEP01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For PEP01									0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.66122			0.00	0	
Total PEP02 SPOT									0.00	0	
Total For PEP02									0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.33443			0.00	0	900,000,00
Total PEP03 SPOT									0.00	0	900,000,00
Total For PEP03									0.00	0	900,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	101.10701			0.00	0	200,000,00
Total PEP04 SPOT									0.00	0	200,000,00
Total For PEP04									0.00	0	200,000,00
PMM51 On 28/02/2022 Spot Bond					0.00000	100.55507			0.00	0	
Total PMM51 SPOT									0.00	0	
Total For PMM51									0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	99.95937			0.00	0	
Total PMM53 SPOT									0.00	0	
Total For PMM53									0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.56683			0.00	0	
Total PMM56 SPOT									0.00	0	
Total For PMM56									0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.70277			0.00	0	
Total PRE2A3 SPOT									0.00	0	
Total For PRE2A3									0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.79027			0.00	0	
Total PRE2B1 SPOT									0.00	0	
Total For PRE2B1									0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.80277			0.00	0	
Total PRE2C1 SPOT									0.00	0	
Total For PRE2C1									0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.81526			0.00	0	
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.62000	115.23746	7.60500	115.28226			182,192,743,786,000.00	1,073,778,575,300	1,633,526,088,80
Total R186 SPOT									182,192,743,786,000.00	073,778,575,300	1,633,526,088,80
Total For R186									182,192,743,786,000.00	073,778,575,300	1,633,526,088,80
R197 On 07/12/2023 Spot Bond			1.03000	326.55054	1.04000	326.36139			4,986,991,788,000.00	4,841,739,600	63,530,406,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total R197 SPOT									4,986,991,788,000.00	4,841,739,600	63,530,406,500
Total For R197									4,986,991,788,000.00	4,841,739,600	63,530,406,500
R202 On 07/12/2033 Spot Bond			3.94000	239.40576	3.92500	239.64456			33,319,183,664,000.00	8,456,645,600	185,322,055,100
Total R202 SPOT									33,319,183,664,000.00	8,456,645,600	185,322,055,100
Total For R202									33,319,183,664,000.00	8,456,645,600	185,322,055,100
R2023 On 28/02/2023 Spot Bond			5.13500	104.25372	5.13500	104.23912			941,056,810,317,000.00	183,263,254,200	1,069,650,763,700
Total R2023 SPOT									941,056,810,317,000.00	183,263,254,200	1,069,650,763,700
Total For R2023									941,056,810,317,000.00	183,263,254,200	1,069,650,763,700
R2030 On 31/01/2030 Spot Bond			9.22500	94.42817	9.22500	94.40504			255,119,147,145,000.00	1,003,264,948,200	2,603,942,365,800
Total R2030 SPOT									255,119,147,145,000.00	1,003,264,948,200	2,603,942,365,800
Total For R2030									255,119,147,145,000.00	1,003,264,948,200	2,603,942,365,800
R2032 On 31/03/2032 Spot Bond			9.89000	89.57800	9.88500	89.58411			667,589,882,259,000.00	471,950,443,100	1,968,923,071,400
Total R2032 SPOT									667,589,882,259,000.00	471,950,443,100	1,968,923,071,400
Total For R2032									667,589,882,259,000.00	471,950,443,100	1,968,923,071,400
R2035 On 28/02/2035 Spot Bond			10.41500	89.87140	10.44000	89.68221			493,072,636,254,500.00	1,391,557,622,300	1,624,231,285,400
Total R2035 SPOT									493,072,636,254,500.00	1,391,557,622,300	1,624,231,285,400
Total For R2035									493,072,636,254,500.00	1,391,557,622,300	1,624,231,285,400
R2037 On 31/01/2037 Spot Bond			10.63000	85.58502	10.66000	85.36383			314,690,759,088,000.00	876,264,417,600	1,596,988,943,200
Total R2037 SPOT									314,690,759,088,000.00	876,264,417,600	1,596,988,943,200
Total For R2037									314,690,759,088,000.00	876,264,417,600	1,596,988,943,200
R2040 On 31/01/2040 Spot Bond			10.79500	87.40664	10.82000	87.20643			263,650,212,590,000.00	302,329,802,000	1,026,432,570,000
Total R2040 SPOT									263,650,212,590,000.00	302,329,802,000	1,026,432,570,000
Total For R2040									263,650,212,590,000.00	302,329,802,000	1,026,432,570,000
R2044 On 31/01/2044 Spot Bond			10.82000	84.25656	10.83500	84.12529			702,469,788,996,000.00	434,609,037,800	1,933,729,451,200
Total R2044 SPOT									702,469,788,996,000.00	434,609,037,800	1,933,729,451,200
Total For R2044									702,469,788,996,000.00	434,609,037,800	1,933,729,451,200
R2048 On 28/02/2048 Spot Bond			10.74500	83.45666	10.77000	83.24800			481,629,606,097,000.00	1,068,555,570,600	1,785,301,554,400
Total R2048 SPOT									481,629,606,097,000.00	1,068,555,570,600	1,785,301,554,400
Total For R2048									481,629,606,097,000.00	1,068,555,570,600	1,785,301,554,400
R209 On 31/03/2036 Spot Bond			10.39500	69.41458	10.42000	69.25255			356,882,994,465,000.00	322,932,467,000	774,027,892,200
Total R209 SPOT									356,882,994,465,000.00	322,932,467,000	774,027,892,200
Total For R209									356,882,994,465,000.00	322,932,467,000	774,027,892,200
R210 On 31/03/2028 Spot Bond			2.75000	211.82648	2.83000	210.73617			57,850,692,075,000.00	21,036,615,300	100,661,514,300
Total R210 SPOT									57,850,692,075,000.00	21,036,615,300	100,661,514,300
Total For R210									57,850,692,075,000.00	21,036,615,300	100,661,514,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R212 On 31/01/2022 Spot Bond			0.01000	174.67588	0.03000	174.60387			8,125,203,459,000.00	812,520,345,900	631,867,454,100
Total R212 SPOT									8,125,203,459,000.00	812,520,345,900	631,867,454,100
Total For R212									8,125,203,459,000.00	812,520,345,900	631,867,454,100
R213 On 28/02/2031 Spot Bond			9.59000	84.87166	9.58500	84.87702			957,879,999,109,000.00	308,433,785,100	691,464,266,100
Total R213 SPOT									957,879,999,109,000.00	308,433,785,100	691,464,266,100
Total For R213									957,879,999,109,000.00	308,433,785,100	691,464,266,100
R214 On 28/02/2041 Spot Bond			10.78500	66.07891	10.81000	65.91463			166,681,061,875,000.00	757,225,875,000	786,989,538,400
Total R214 SPOT									166,681,061,875,000.00	757,225,875,000	786,989,538,400
Total For R214									166,681,061,875,000.00	757,225,875,000	786,989,538,400
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.50904			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.11956			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.75492			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.86229			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.61672			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.76303			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.13965			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.80838			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.33136			0.00	0	
Total RDFB19 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.19032				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.19907				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.08806				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.96728				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.24248				0.00	4,000,000,000	4,000,000,000
Total RDFB24 SPOT										0.00	4,000,000,000	4,000,000,000
Total For RDFB24										0.00	4,000,000,000	4,000,000,000
RDFB2 On 28/11/2024 Spot Bond					0.00000	99.55247				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.11599				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.05336				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.28609				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	101.08215				0.00	100,000,000	50,000,000
Total RED151 SPOT										0.00	100,000,000	50,000,000
Total For RED151										0.00	100,000,000	50,000,000
RED16 On 07/12/2021 Spot Bond					0.00000	100.77060				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.71849				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.69496				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.45977				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.18401				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.62347				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	99.92841				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.56844				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.22429				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.19756				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.85295				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.23473				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RMBI0 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RW23 On 10/12/2023 Spot Bond			6.81500	108.41733	6.81500	108.39747				0.00	0	8,100,000,00
Total RW23 SPOT										0.00	0	8,100,000,00
Total For RW23										0.00	0	8,100,000,00
RW28 On 10/12/2028 Spot Bond			11.63500	96.62849	11.63500	96.59864				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.88500	101.64335	10.88500	101.61392				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.10951				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.91500	101.55545	9.91500	101.52860				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.29500	108.01563	5.29500	108.00029				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.91956				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.96663				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.37500	114.21028	7.37500	114.18781				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.54183				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.27000	109.66618	6.27000	109.64778				0.00	0	250,000,00
Total SBS27 SPOT										0.00	0	250,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS27										0.00	0	250,000,00
SBS3 On 25/05/2026 Spot Bond			7.43000	105.94479	7.43000	105.92379				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.73500	112.36455	7.73500	112.34126				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.58000	109.77654	6.58000	109.75691				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.71000	108.65210	6.71000	108.63262				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.74500	107.41401	8.74500	107.38903				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.19000	103.81141	4.19000	103.79954				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.40000	108.80649	5.40000	108.79074				0.00	0	10,000,00
Total SBS41 SPOT										0.00	0	10,000,00
Total For SBS41										0.00	0	10,000,00
SBS42 On 12/11/2025 Spot Bond			7.13500	116.50860	7.13500	116.48640				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.92500	118.09803	7.92500	118.07310				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.55000	108.07709	5.55000	108.06101				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.00107				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.25460				0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS49 SPOT										0.00	0	100,000,00
Total For SBS49										0.00	0	100,000,00
SBS50 On 31/01/2022 Spot Bond			4.30500	103.30198	4.30500	103.28996				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.19500	6.19500	6.19500	109.36505				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.53981				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.85100				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.89316				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.90500	105.50897	4.90500	105.49501				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.02699				0.00	0	500,000,00
Total SBS57 SPOT										0.00	0	500,000,00
Total For SBS57										0.00	0	500,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	103.13824				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.57604				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.65246				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.47293				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS64 On 31/01/2029 Spot Bond					0.00000	102.06912				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.47268				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.35509				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.01366				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.01776				0.00	0	10,000,00
Total SBS68 SPOT										0.00	0	10,000,00
Total For SBS68										0.00	0	10,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.49990				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.44000	323.83880	1.44000	323.71358				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.87500	4.87500	4.87500	218.78363				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.61706				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.63818				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	101.81529				0.00	62,990,000,000	40,545,000,00
Total SBT101 SPOT										0.00	62,990,000,000	40,545,000,00
Total For SBT101										0.00	62,990,000,000	40,545,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	103.19070				0.00	20,580,000,000	33,315,000,00
Total SBT102 SPOT										0.00	20,580,000,000	33,315,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT102										0.00	20,580,000,000	33,315,000,000
SBT102 On 31/03/2024 Spot Bond					0.00000	103.42543				0.00	7,500,000,000	2,540,000,000
Total SBT103 SPOT										0.00	7,500,000,000	2,540,000,000
Total For SBT103										0.00	7,500,000,000	2,540,000,000
SBT103 On 30/09/2025 Spot Bond					0.00000	104.09932				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.41022				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT201 On 03/12/2023 Spot Bond					0.00000	102.15157				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT202 On 03/12/2023 Spot Bond			6.50500	111.24951	6.50500	111.23006				0.00	0	3,500,000,000
Total SBT203 SPOT										0.00	0	3,500,000,000
Total For SBT203										0.00	0	3,500,000,000
SBT203 On 16/04/2024 Spot Bond					0.00000	101.82097				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	101.77197				0.00	0	2,550,000,000
Total SBT206 SPOT										0.00	0	2,550,000,000
Total For SBT206										0.00	0	2,550,000,000
SBT206 On 25/06/2025 Spot Bond					0.00000	106.17619				0.00	0	2,330,000,000
Total SBT207 SPOT										0.00	0	2,330,000,000
Total For SBT207										0.00	0	2,330,000,000
SBT207 On 28/11/2025 Spot Bond					0.00000	101.51084				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	100.27289				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.10613				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.72908				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.75496				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.54500	105.82982	8.54500	100.48748				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.75647				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.84791				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.78369				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.77687				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.83132				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.76332				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.83132				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.81769				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.91293				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.30580				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.85853				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.85171				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.93500	106.65789	6.93500	106.63803				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.65831				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.56724				0.00	0	10,000,00
Total SNT05 SPOT										0.00	0	10,000,00
Total For SNT05										0.00	0	10,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.79097				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.00198				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.61483				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.58673				0.00	0	
Total SPDA14 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.60078				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.16181				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.43478				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.26419				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.47089				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.30965				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.08291				0.00	0	100,000,00
Total SPG009 SPOT										0.00	0	100,000,00
Total For SPG009										0.00	0	100,000,00
SPG01 On 01/12/2023 Spot Bond					0.00000	100.63355				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.45694				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.30771				0.00	0	400,000,00
Total SSA07 SPOT										0.00	0	400,000,00
Total For SSA07										0.00	0	400,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	100.02472				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.72500	3.72500	3.72500	147.69479				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011 On 21/12/2026 Spot Bond			7.58000	115.41972	7.58000	115.39627				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.07500	87.74618	9.07500	87.72466				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN021 On 07/12/2023 Spot Bond					0.00000	97.90493				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	99.88680				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			6.53500	105.89000	6.53500	105.87140				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			4.93500	109.71253	4.93500	109.65989				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.58535				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	101.06930				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.44763				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN050 On 08/12/2023 Spot Bond			2.07000	2.07000	2.07000	319.59898				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	101.07722				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05: On 03/11/2022 Spot Bond					0.00000	100.95030				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.11000	3.11000	3.11000	150.59443				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.13500	5.13500	5.13500	106.90998				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.01500	4.01500	4.01500	107.29387				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.01000	4.01000	4.01000	196.57972				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.56299				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.55223				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.52572				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.31499				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.30740				0.00	0	
Total SSN074 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.74588				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.67267				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.23510				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	99.88406				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.62345				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.36915				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.94579				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.80000	4.80000	4.80000	220.34885				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.10151				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	102.15047				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.45618				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.60427				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.44727				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.89000	90.88548	9.89000	90.86165				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.46330				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	100.26450				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.05500	94.96669	4.05500	196.06162				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			4.98000	90.28935	4.98000	216.61487				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	100.84090				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN106 On 10/02/2023 Spot Bond					0.00000	100.79182				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 31/03/2024 Spot Bond					0.00000	100.09822				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 11/12/2021 Spot Bond					0.00000	100.27918				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN120 On 31/08/2024 Spot Bond					0.00000	100.43496				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12: On 22/11/2021 Spot Bond					0.00000	100.61420				0.00	0	
Total SSN122 SPOT										0.00	0	
Total For SSN122										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	100.59429				0.00	0	2,500,000.00
Total SSN123 SPOT										0.00	0	2,500,000.00
Total For SSN123										0.00	0	2,500,000.00
SSN12: On 26/11/2021 Spot Bond					0.00000	100.52832				0.00	0	
Total SSN124 SPOT										0.00	0	
Total For SSN124										0.00	0	
SSN12: On 30/11/2021 Spot Bond					0.00000	100.46478				0.00	0	
Total SSN125 SPOT										0.00	0	
Total For SSN125										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	100.44770				0.00	0	
Total SSN126 SPOT										0.00	0	
Total For SSN126										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	100.44861				0.00	0	
Total SSN127 SPOT										0.00	0	
Total For SSN127										0.00	0	
SSN12: On 15/12/2021 Spot Bond					0.00000	100.26139				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	
SSN12: On 21/12/2021 Spot Bond					0.00000	100.18132				0.00	0	
Total SSN129 SPOT										0.00	0	
Total For SSN129										0.00	0	
SSN13: On 21/12/2021 Spot Bond					0.00000	100.18509				0.00	0	
Total SSN130 SPOT										0.00	0	
Total For SSN130										0.00	0	
SSN13: On 22/03/2022 Spot Bond					0.00000	100.18057				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13: On 04/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	50,000,000.00	
Total SSN132 SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000.00	
Total For SSN132									10,000,000,000,000.00	50,000,000,000	50,000,000.00	
SSN13: On 03/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	30,000,000.00	
Total SSN133 SPOT									0.00	0	30,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN133										0.00	0	30,000,000.00
SZ25 On 30/09/2025 Spot Bond			8.17500	102.90307	8.17500	102.88042				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.62872				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.25500	104.01721	4.25500	104.00515				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.53520				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.59022				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.61696				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.88932	7.21000	100.86990				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	101.07598				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.55788				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.22621				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	100.86872				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.53637				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.97758				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.31076				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.30635				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.65983				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.68299				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.16195				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	101.15167				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.55774				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.82816				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.02031				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS167 On 27/09/2024 Spot Bond					0.00000	100.10000				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.10537				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.77717				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.25500	104.48868	4.25500	104.47657				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.74556				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.24000	104.11864	4.24000	104.10660				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.73990				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.73096				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.69081				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.86358				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.85331				0.00	0	
Total TH14C2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.76093				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.14795				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.29156				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.22001				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.63298				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.63335				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.56077				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.61249				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.58674				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.66632				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.87434				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.91841				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.72129				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.03031				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.69322				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.86051				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.26916				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.94200				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.72326				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	740,000,00
TH16A On 21/08/2024 Spot Bond					0.00000	100.51262				0.00	0	
Total TH16A2 SPOT										0.00	0	740,000,00
Total For TH16A2										0.00	0	740,000,00
TH16A On 21/08/2024 Spot Bond			8.49000	101.04476	8.49000	101.02193				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.82703				0.00	0	1,050,000,00
Total TH16A4 SPOT										0.00	0	1,050,000,00
Total For TH16A4										0.00	0	1,050,000,00
TH16A On 21/08/2024 Spot Bond					0.00000	100.62302				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A7 On 21/08/2022 Spot Bond					0.00000	100.59375				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	100.61951				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond			5.76000	100.71235	5.76000	100.69682				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.64525				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.68737				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.68970				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.68152				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.73764				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	100.72244				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D1 On 21/08/2024 Spot Bond					0.00000	100.93264				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D2 On 21/08/2024 Spot Bond					0.00000	101.03174				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D3 On 21/08/2024 Spot Bond					0.00000	100.97346				0.00	0	
Total TH16D3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.66954				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.71159				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.92619				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.51828				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.29282				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.23500	103.22037	6.23500	103.20286				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.33500	106.59868	7.33500	106.57747				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.35322				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.32379				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.05500	107.89268	8.05500	107.86940				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.68088				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.26112				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.57133			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.82986			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.80500	112.12017	6.80500	112.09978		417,454,086,000.00	61,345,200	2,268,672,60	
Total TN23 SPOT								417,454,086,000.00	61,345,200	2,268,672,60	
Total For TN23								417,454,086,000.00	61,345,200	2,268,672,60	
TN23/R On 06/11/2023 Spot Bond			100.00000	31.58660	100.00000	31.51707		0.00	0		
Total TN23/R2023 SPOT								0.00	0		
Total For TN23/R2023								0.00	0		
TN25 On 19/08/2025 Spot Bond			8.44500	104.64204	8.44500	104.61852		354,032,979,000.00	41,922,200	1,701,060,30	
Total TN25 SPOT								354,032,979,000.00	41,922,200	1,701,060,30	
Total For TN25								354,032,979,000.00	41,922,200	1,701,060,30	
TN25/R On 19/08/2025 Spot Bond			100.00000	14.48506	100.00000	14.45318		0.00	0		
Total TN25/R186 SPOT								0.00	0		
Total For TN25/R186								0.00	0		
TN27 On 14/11/2027 Spot Bond			9.40500	101.18366	9.40500	101.15839		23,818,685,418,000.00	2,532,555,600	21,064,277,80	
Total TN27 SPOT								23,818,685,418,000.00	2,532,555,600	21,064,277,80	
Total For TN27								23,818,685,418,000.00	2,532,555,600	21,064,277,80	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.89493	100.00000	12.86654		0.00	0		
Total TN27/R186 SPOT								0.00	0		
Total For TN27/R186								0.00	0		
TN30 On 09/10/2030 Spot Bond			10.80500	98.18737	10.80500	98.15914		27,012,500,000,000.00	2,500,000,000	4,200,000,00	
Total TN30 SPOT								27,012,500,000,000.00	2,500,000,000	4,200,000,00	
Total For TN30								27,012,500,000,000.00	2,500,000,000	4,200,000,00	
TN30/R On 09/10/2030 Spot Bond			8.00000	115.74968	8.00000	115.72487		0.00	0		
Total TN30/R2030 SPOT								0.00	0		
Total For TN30/R2030								0.00	0		
TN40 On 09/10/2040 Spot Bond			12.05000	90.29297	12.05000	90.26411		60,250,000,000,000.00	5,000,000,000	7,380,000,00	
Total TN40 SPOT								60,250,000,000,000.00	5,000,000,000	7,380,000,00	
Total For TN40								60,250,000,000,000.00	5,000,000,000	7,380,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40/R On 09/10/2040 Spot Bond			10.75000	99.91420	10.75000	99.88563				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.21708				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.21939				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.22612	7.61000	102.20751				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.18742				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.95041				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.24500	106.47858	6.24500	106.46079				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.73952				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.95385				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.20822				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	101.19829				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.26244				0.00	0	
Total TRA4A3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.53500	110.58935	6.53500	110.56992				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	101.19829				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.26244				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	104.14177	8.62000	104.11776				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.02763				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	102.23755				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.24815				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.31483				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	99.37634				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	98.29670				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	97.87045				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	97.76576				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP258 On 11/05/2022 Spot Bond					0.00000	97.10680				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP259 On 16/09/2022 Spot Bond					0.00000	95.16401				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.69461				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.35728				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.19406				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC37 On 08/10/2021 Spot Bond					0.00000	101.56877				0.00	0	
Total TWC378 SPOT										0.00	0	
Total For TWC378										0.00	0	
TWC37 On 14/10/2021 Spot Bond					0.00000	101.45422				0.00	0	
Total TWC379 SPOT										0.00	0	
Total For TWC379										0.00	0	
TWC38 On 20/10/2021 Spot Bond					0.00000	101.30880				0.00	0	
Total TWC380 SPOT										0.00	0	
Total For TWC380										0.00	0	
TWC38 On 28/10/2021 Spot Bond					0.00000	101.93664				0.00	0	
Total TWC381 SPOT										0.00	0	
Total For TWC381										0.00	0	
TWC38 On 05/11/2021 Spot Bond					0.00000	100.67611				0.00	0	
Total TWC382 SPOT										0.00	0	
Total For TWC382										0.00	0	
TWC38 On 22/11/2021 Spot Bond					0.00000	100.56096				0.00	0	
Total TWC383 SPOT										0.00	0	
Total For TWC383										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC38 On 26/11/2021 Spot Bond					0.00000	100.44877				0.00	0	
Total TWC384 SPOT										0.00	0	
Total For TWC384										0.00	0	
TWC38 On 07/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC385 SPOT										0.00	0	
Total For TWC385										0.00	0	
TWC38 On 14/12/2021 Spot Bond					0.00000	100.21316				0.00	0	
Total TWC386 SPOT										0.00	0	
Total For TWC386										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.02000	105.34794	10.02000	105.31949				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.72927				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.81774				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.85856				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.03528				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.93573				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.14038				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.61163				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.71018				0.00	0	
Total VKE15 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.73736				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.54913				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.60219				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.27483				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.03e+017	992,992,129,137,522	193,135,655,70
Total for SPOT :										1.03e+017	992,129,137,522	193,135,655,70
Total Futures										1.03e+017	992,129,137,846	193,136,656,43
Total Options										0.00	0	146,56
Grand Total:										1.03e+017	992,129,137,846	193,136,803,00