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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/10/2021

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			11.43432	75.92474	11.48752	75.64698			0.00	0	
ES33	On	03/02/2022	Bond Future			11.68373	76.79603	11.73917	76.51544			0.00	0	26
ES33	On	05/05/2022	Bond Future			11.93332	73.93854	11.99112	73.65477			0.00	0	8
ES33	On	04/08/2022	Bond Future			12.19376	74.80644	12.25411	74.51920			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/11/2021	Bond Future			11.90434	74.42828	11.94213	74.20384			0.00	0	
ES42	On	03/02/2022	Bond Future			12.13115	75.28238	12.17052	75.05574			0.00	0	3,58
ES42	On	05/05/2022	Bond Future			12.36616	71.92563	12.40729	71.69641			0.00	0	1,15
ES42	On	04/08/2022	Bond Future			12.60459	72.76841	12.64755	72.53645			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			155.51731	155.51731	155.49641	155.49641			432,960,191.04	2,784	1,95
I2025	On	03/02/2022	Bond Future			155.71819	155.71819	155.69787	155.69787			0.00	0	3,75
I2025	On	05/05/2022	Bond Future			157.58313	157.58313	157.56292	157.56292			0.00	0	16

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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	Op Intere
I2025	On	04/08/2022	Bond Future			157.91628	157.91628	157.89591	157.89591			0.00	0	
Total I2025 Future												432,960,191.04	2,784	5,95
Total For I2025												432,960,191.04	2,784	5,95
I2029	On	04/11/2021	Bond Future			114.74663	114.74663	114.35795	114.35795			18,703,700.69	163	2,2
I2029	On	03/02/2022	Bond Future			116.06348	116.06348	115.67093	115.67093			18,686,220.28	161	2,5
I2029	On	05/05/2022	Bond Future			116.25397	116.25397	115.85694	115.85694			0.00	0	18
I2029	On	04/08/2022	Bond Future			117.69333	117.69333	117.29154	117.29154			0.00	0	
Total I2029 Future												37,389,920.97	324	4,95
Total For I2029												37,389,920.97	324	4,95
I2033	On	04/11/2021	Bond Future			108.96732	108.96732	108.87689	108.87689			34,433,673.12	316	2,1
I2033	On	03/02/2022	Bond Future			110.21777	110.21777	110.12687	110.12687			0.00	0	7,1
I2033	On	05/05/2022	Bond Future			110.25818	110.25818	110.16638	110.16638			0.00	0	2,1
I2033	On	04/08/2022	Bond Future			111.62321	111.62321	111.53044	111.53044			0.00	0	
Total I2033 Future												34,433,673.12	316	11,38
Total For I2033												34,433,673.12	316	11,38
I2038	On	04/11/2021	Bond Future			121.87594	121.87594	121.75580	121.75580			183,423,289.70	1,505	3,18
I2038	On	03/02/2022	Bond Future			121.49287	121.49287	121.37193	121.37193			183,454,233.70	1,510	4,1
I2038	On	05/05/2022	Bond Future			122.94802	122.94802	122.82597	122.82597			0.00	0	6
I2038	On	04/08/2022	Bond Future			122.65023	122.65023	122.52673	122.52673			0.00	0	
Total I2038 Future												366,877,523.40	3,015	8,05
Total For I2038												366,877,523.40	3,015	8,05
I2046	On	04/11/2021	Bond Future			109.33139	109.33139	109.47859	109.47859			45,591,189.63	417	9,58
I2046	On	03/02/2022	Bond Future			110.58598	110.58598	110.73541	110.73541			0.00	0	13,08
I2046	On	05/05/2022	Bond Future			110.02582	110.02582	110.17726	110.17726			0.00	0	1
I2046	On	04/08/2022	Bond Future			111.38813	111.38813	111.54160	111.54160			0.00	0	
Total I2046 Future												45,591,189.63	417	22,77
Total For I2046												45,591,189.63	417	22,77
I2050	On	04/11/2021	Bond Future			112.31461	112.31461	113.21551	113.21551			123,321,441.78	1,098	3,18
I2050	On	03/02/2022	Bond Future			111.62247	111.62247	112.53440	112.53440			123,231,206.88	1,104	7,28
I2050	On	05/05/2022	Bond Future			112.95937	112.95937	113.88234	113.88234			0.00	0	3
I2050	On	04/08/2022	Bond Future			112.33794	112.33794	113.27225	113.27225			0.00	0	
Total I2050 Future												246,552,648.66	2,202	10,85
Total For I2050												246,552,648.66	2,202	10,85
R186	On	04/11/2021	Bond Future			7.88909	114.84345	7.89663	114.81013		5.19	0.00	0	50,6
R186	On	03/02/2022	Bond Future			8.10870	110.85140	8.11660	110.81833		5.51	665,108.40	6	35,3
R186	On	05/05/2022	Bond Future			8.34084	112.15260	8.34922	112.11944		5.24	0.00	0	4,4
R186	On	04/08/2022	Bond Future			8.59324	108.18100	8.60221	108.14753		5.22	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												665,108.40	6	90,35
R186	On	04/11/2021	Bond Future		Call			14,810.13000	14.81013	14,843,450	5.35	0.00	0	
R186	On	04/11/2021	Bond Future		Put			0.00000	0.00000	0,000	5.35	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			326.82000	0.32682	325,910	5.12	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			888.07000	0.88807	853,840	5.12	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.09	Call			1,095.85000	1.09585	1,108,760	5.24	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			4.01000	0.00401	3,050	5.76	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.09	Put			245.63000	0.24563	225,220	5.24	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			1,128.06000	1.12806	1,141,500	5.24	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			234.10000	0.23410	214,220	5.24	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			1,160.68000	1.16068	1,174,660	5.25	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			222.99000	0.22299	203,650	5.25	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Call			3,779.82000	3.77982	3,812,180	5.76	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			246.07000	0.24607	247,630	5.29	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,732.21000	3.73221	3,700,700	5.29	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			233.41000	0.23341	234,860	5.29	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,806.66000	3.80666	3,775,040	5.29	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			239.67000	0.23967	241,170	5.29	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,769.36000	3.76936	3,737,790	5.29	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			3,921.19000	3.92119	3,891,820	4.69	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,802.43000	1.80243	1,781,430	5.16	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			101.51000	0.10151	102,290	4.88	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			6,751.64000	6.75164	6,719,260	4.88	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			291.53000	0.29153	294,140	4.74	0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.28	Put			4,626.99000	4.62699	4,596,440	4.74	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			412.97000	0.41297	416,760	4.69	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.64	Put			1,244.90000	1.24490	1,227,840	5.30	0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.88	Call			888.54000	0.88854	895,910	4.94	0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.88	Put			2,764.94000	2.76494	2,739,150	4.94	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,626.92000	1.62692	1,638,960	5.16	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,821.86000	1.82186	1,800,740	5.16	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			1,647.13000	1.64713	1,659,290	5.16	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,667.48000	1.66748	1,679,760	5.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,783.16000	1.78316	1,762,280	5.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			2,387.64000	2.38764	2,403,740	5.30	0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Call			178.01000	0.17801	179,740	4.62	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			6,531.28000	6.53128	6,499,540	4.62	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			897.59000	0.89759	905,200	4.77	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			3,327.75000	3.32775	3,301,890	4.77	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
R186	On	04/08/2022	Bond Future	8.13	Call		1,147.93000	1.14793	1,157,090	4.89	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put		2,928.13000	2.92813	2,903,820	4.89	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call		1,163.75000	1.16375	1,173,000	4.89	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		2,905.87000	2.90587	2,881,650	4.89	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,179.68000	1.17968	1,189,030	4.90	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		2,883.73000	2.88373	2,859,610	4.90	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call		4,989.31000	4.98931	5,012,880	5.85	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put		705.70000	0.70570	695,800	5.85	0.00	0	3,60
Total R186 Option											0.00	0	53,25
Total For R186											665,108.40	6	143,60
R197	On	04/11/2021	Bond Future			328.94716	328.94716	328.86290	328.86290		0.00	0	1,18
R197	On	03/02/2022	Bond Future			324.48570	324.48570	324.40222	324.40222		0.00	0	95
R197	On	05/05/2022	Bond Future			328.37196	328.37196	328.28824	328.28824		0.00	0	23
R197	On	04/08/2022	Bond Future			324.05127	324.05127	323.96588	323.96588		0.00	0	
Total R197 Future											0.00	0	2,37
Total For R197											0.00	0	2,37
R202	On	04/11/2021	Bond Future			242.08291	242.08291	241.65253	241.65253		15,977,472.06	66	4,47
R202	On	03/02/2022	Bond Future			240.48609	240.48609	240.05207	240.05207		16,353,054.12	68	7,95
R202	On	05/05/2022	Bond Future			243.36614	243.36614	242.92756	242.92756		0.00	0	47
R202	On	04/08/2022	Bond Future			241.92484	241.92484	241.48047	241.48047		0.00	0	
Total R202 Future											32,330,526.18	134	12,75
Total For R202											32,330,526.18	134	12,75
R2023	On	04/11/2021	Bond Future			5.39435	104.42037	5.36543	104.45721	1.14	0.00	0	12,57
R2023	On	03/02/2022	Bond Future			5.62184	105.59273	5.58508	105.63053	1.11	0.00	0	5,73
R2023	On	05/05/2022	Bond Future			5.89690	102.92183	5.84810	102.96031	0.91	0.00	0	71
R2023	On	04/08/2022	Bond Future			6.36682	104.13652	6.29495	104.17599	0.64	0.00	0	
Total R2023 Future											0.00	0	19,05
R2023	On	04/11/2021	Bond Future	4.90	Call		0.51000	0.00051	0,250	0.96	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put		595.87000	0.59587	632,450	0.96	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call		0.59000	0.00059	0,290	0.95	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put		583.11000	0.58311	619,650	0.95	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call		0.69000	0.00069	0,350	0.95	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put		570.37000	0.57037	606,870	0.95	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call		45.16000	0.04516	38,810	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		566.62000	0.56662	598,070	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call		39.86000	0.03986	34,040	0.89	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		582.05000	0.58205	614,030	0.89	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		42.39000	0.04239	36,310	0.89	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
R2023	On	03/02/2022	Bond Future	5.07	Put		574.22000	0.57422	605,940	0.89		0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		148.89000	0.14889	160,630	0.96		0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		510.28000	0.51028	483,410	0.96		0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		146.97000	0.14697	158,580	0.96		0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		498.45000	0.49845	471,850	0.96		0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		150.83000	0.15083	162,710	0.96		0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		504.36000	0.50436	477,620	0.96		0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		166.20000	0.16620	150,380	0.62		0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		306.46000	0.30646	330,110	0.62		0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		168.80000	0.16880	152,820	0.62		0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		303.55000	0.30355	327,040	0.62		0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		163.64000	0.16364	147,960	0.61		0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		309.40000	0.30940	333,190	0.61		0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	19,08
R2030	On	04/11/2021	Bond Future			9.44217	94.04999	9.47485	93.87582	8.65		0.00	0	93,84
R2030	On	03/02/2022	Bond Future			9.65660	91.10202	9.69073	90.92640	8.92	172,273,919.82		1,891	66,14
R2030	On	05/05/2022	Bond Future			9.87922	92.17176	9.91495	91.99430	8.42		0.00	0	14,72
R2030	On	04/08/2022	Bond Future			10.11898	89.23824	10.15650	89.05869	8.43		0.00	0	
Total R2030 Future												172,273,919.82	1,891	174,71
R2030	On	04/11/2021	Bond Future	8.27	Call		0.06000	0.00006	0,060	7.92		0.00	0	30
R2030	On	04/11/2021	Bond Future	8.27	Put		6,711.39000	6.71139	6,537,220	7.92		0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call		10.32000	0.01032	11,450	8.02		0.00	0	3,21
R2030	On	04/11/2021	Bond Future	8.75	Put		3,975.11000	3.97511	3,802,070	8.02		0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call		12.25000	0.01225	13,610	8.02		0.00	0	30
R2030	On	04/11/2021	Bond Future	9.25	Put		1,510.65000	1.51065	1,369,790	8.40		0.00	0	5,00
R2030	On	04/11/2021	Bond Future	9.40	Put		985.90000	0.98590	869,880	8.55		0.00	0	
R2030	On	04/11/2021	Bond Future	8.80	Call		15.73000	0.01573	17,510	8.03		0.00	0	50
R2030	On	04/11/2021	Bond Future	8.80	Put		3,700.08000	3.70008	3,527,690	8.03		0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call		235.23000	0.23523	261,770	8.34		0.00	0	1
R2030	On	04/11/2021	Bond Future	9.20	Put		1,713.39000	1.71339	1,565,760	8.34		0.00	0	
R2030	On	04/11/2021	Bond Future	9.25	Call		303.65000	0.30365	336,960	8.40		0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put		3.32000	0.00332	2,050	10.16		0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Call		384.19000	0.38419	425,080	8.45		0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put		1,321.03000	1.32103	1,187,750	8.45		0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call		478.26000	0.47826	527,480	8.50		0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put		1,145.95000	1.14595	1,021,000	8.50		0.00	0	9,10
R2030	On	04/11/2021	Bond Future	9.40	Call		586.35000	0.58635	644,500	8.55		0.00	0	50
R2030	On	04/11/2021	Bond Future	11.44	Put		0.01000	0.00001	0,000	10.98		0.00	0	30

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	9.90	Call			2,370.46000	2.37046	2,512,920	9.18	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put			142.74000	0.14274	111,030	9.18	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			5,700.52000	5.70052	5,873,340	10.15	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			3.54000	0.00354	2,190	10.15	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call			5,749.29000	5.74929	5,922,190	10.16	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Put			3,864.74000	3.86474	3,691,930	8.02	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			5,798.05000	5.79805	5,971,020	10.17	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			3.12000	0.00312	1,920	10.17	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call			8,900.87000	8.90087	9,075,030	10.81	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			0.03000	0.00003	0,020	10.81	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Call			9,735.06000	9.73506	9,909,220	10.98	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call			1,003.04000	1.00304	1,058,810	8.62	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,775.95000	2.77595	2,656,100	8.62	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Call			1,207.08000	1.20708	1,270,670	8.71	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			2,455.10000	2.45510	2,343,070	8.71	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			92.80000	0.09280	100,530	8.22	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			7,104.26000	7.10426	6,936,370	8.22	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			317.41000	0.31741	340,340	8.19	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			4,772.86000	4.77286	4,620,170	8.19	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Call			6,022.93000	6.02293	6,173,800	10.19	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			308.20000	0.30820	283,450	10.19	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.43	Call			1,164.35000	1.16435	1,226,360	8.69	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			2,517.04000	2.51704	2,403,430	8.69	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			1,185.60000	1.18560	1,248,400	8.70	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,485.94000	2.48594	2,373,120	8.70	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			1,552.13000	1.55213	1,627,750	8.82	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			2,019.95000	2.01995	1,919,950	8.82	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			2,030.20000	2.03020	2,120,260	8.94	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,572.92000	1.57292	1,487,360	8.94	0.00	0	10
R2030	On	05/05/2022	Bond Future	8.47	Put			7,775.56000	7.77556	7,612,840	7.83	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,936.32000	3.93632	3,810,770	7.99	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	7.73	Call			45.07000	0.04507	48,490	7.92	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			11,768.74000	11.76874	11,594,700	7.92	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			117.31000	0.11731	125,450	7.89	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put			9,499.65000	9.49965	9,330,330	7.89	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			228.44000	0.22844	243,180	7.83	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.20	Put			1,690.36000	1.69036	1,616,170	8.56	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.81	Call			425.04000	0.42504	450,260	7.77	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.81	Put			6,126.00000	6.12600	5,973,760	7.77	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			487.32000	0.48732	515,630	7.75	0.00	0	1,80

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	8.89	Put		5,760.35000	5.76035	5,611,200	7.75	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call		1,077.25000	1.07725	1,129,160	7.99	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		687.83000	0.68783	651,060	9.45	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call		2,381.67000	2.38167	2,470,180	8.39	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put		2,208.02000	2.20802	2,119,070	8.39	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call		3,060.13000	3.06013	3,162,830	8.55	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		1,708.89000	1.70889	1,634,130	8.55	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call		3,090.23000	3.09023	3,193,500	8.56	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call		3,120.47000	3.12047	3,224,300	8.56	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		1,672.00000	1.67200	1,598,370	8.56	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call		6,053.58000	6.05358	6,194,270	9.45	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call		213.86000	0.21386	226,730	7.76	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put		9,678.79000	9.67879	9,512,110	7.76	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call		692.34000	0.69234	726,810	7.77	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put		6,186.83000	6.18683	6,041,750	7.77	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		1,353.70000	1.35370	1,410,610	7.97	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		4,363.29000	4.36329	4,240,650	7.97	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		1,371.18000	1.37118	1,428,600	7.98	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		4,330.93000	4.33093	4,208,800	7.98	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		1,388.80000	1.38880	1,446,730	7.99	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		4,298.74000	4.29874	4,177,120	7.99	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call		5,038.08000	5.03808	5,162,800	9.02	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put		1,346.94000	1.34694	1,292,110	9.02	0.00	0	80
Total R2030 Option											0.00	0	34,37
Total For R2030											172,273,919.82	1,891	209,05
R2032	On	04/11/2021	Bond Future			10.04651	89.46540	10.07912	89.27451	9.78	0.00	0	113,10
R2032	On	03/02/2022	Bond Future			10.25832	90.46987	10.29226	90.27725	9.72	218,394,266.18	2,414	93,58
R2032	On	05/05/2022	Bond Future			10.47408	87.38545	10.50947	87.19078	9.57	0.00	0	20,38
R2032	On	04/08/2022	Bond Future			10.69863	88.39684	10.73557	88.19993	9.31	0.00	0	
Total R2032 Future											218,394,266.18	2,414	227,07
R2032	On	04/11/2021	Bond Future	9.33	Call		6.04000	0.00604	6,750	8.77	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.33	Put		4,534.61000	4.53461	4,344,430	8.77	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		256.03000	0.25603	287,580	9.07	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.83	Put		1,728.51000	1.72851	1,569,170	9.07	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		8,776.51000	8.77651	8,967,350	11.91	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		0.00000	0.00000	0,000	12.37	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.69	Put		0.09000	0.00009	0,040	11.91	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Call		8,827.19000	8.82719	9,018,040	11.91	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		0.08000	0.00008	0,040	11.91	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
R2032	On	04/11/2021	Bond Future	11.71	Call			8,877.83000	8.87783	9,068,690	11.92	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			0.07000	0.00007	0,040	11.92	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Call			14,188.91000	14.18891	14,379,800	12.37	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			55.33000	0.05533	60,550	8.58	0.00	0	15
R2032	On	03/02/2022	Bond Future	8.91	Put			8,381.97000	8.38197	8,194,570	8.58	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			112.16000	0.11216	122,190	8.48	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put			6,982.20000	6.98220	6,799,610	8.48	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			375.75000	0.37575	404,640	8.45	0.00	0	1,05
R2032	On	03/02/2022	Bond Future	9.57	Put			4,600.52000	4.60052	4,436,790	8.45	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call			387.47000	0.38747	417,050	8.46	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			4,551.90000	4.55190	4,388,860	8.46	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call			436.42000	0.43642	468,860	8.52	0.00	0	27
R2032	On	03/02/2022	Bond Future	9.62	Put			4,360.04000	4.36004	4,199,860	8.52	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call			503.46000	0.50346	539,630	8.60	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			4,127.25000	4.12725	3,970,800	8.60	0.00	0	1,05
R2032	On	03/02/2022	Bond Future	9.81	Call			726.62000	0.72662	774,170	8.82	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			3,517.83000	3.51783	3,372,760	8.82	0.00	0	15
R2032	On	03/02/2022	Bond Future	9.90	Call			898.60000	0.89860	954,000	8.96	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Put			3,159.95000	3.15995	3,022,730	8.96	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.14	Call			1,464.07000	1.46407	1,541,450	9.31	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			2,332.66000	2.33266	2,217,420	9.31	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.35	Call			2,073.21000	2.07321	2,169,850	9.57	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			1,746.83000	1.74683	1,650,850	9.57	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.42	Call			2,296.73000	2.29673	2,399,630	9.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			1,576.86000	1.57686	1,487,140	9.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call			2,329.58000	2.32958	2,433,360	9.65	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			1,553.69000	1.55369	1,464,850	9.65	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call			2,362.65000	2.36265	2,467,310	9.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			1,530.79000	1.53079	1,442,830	9.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			2,395.94000	2.39594	2,501,480	9.67	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			1,508.16000	1.50816	1,421,080	9.67	0.00	0	15
R2032	On	03/02/2022	Bond Future	10.53	Call			2,670.24000	2.67024	2,782,670	9.75	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			1,336.84000	1.33684	1,256,650	9.75	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.65	Call			3,106.73000	3.10673	3,228,980	9.88	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			1,110.68000	1.11068	1,040,310	9.88	0.00	0	1,05
R2032	On	03/02/2022	Bond Future	10.66	Call			3,144.27000	3.14427	3,267,310	9.89	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			1,093.31000	1.09331	1,023,730	9.89	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.90	Call			4,106.71000	4.10671	4,246,790	10.20	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put			752.08000	0.75208	699,540	10.20	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.95	Call			4,318.53000	4.31853	4,461,720	10.28	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
R2032	On	03/02/2022	Bond Future	10.95	Put		695.70000	0.69570	646,270	10.28	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call		5,105.93000	5.10593	5,258,970	10.57	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		527.09000	0.52709	487,510	10.57	0.00	0	2
R2032	On	05/05/2022	Bond Future	10.29	Put		3,042.82000	3.04282	2,927,850	9.13	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Call		3,965.81000	3.96581	4,091,790	9.77	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put		1,432.44000	1.43244	1,363,750	9.77	0.00	0	95
R2032	On	05/05/2022	Bond Future	9.58	Call		532.26000	0.53226	565,030	8.47	0.00	0	78
R2032	On	05/05/2022	Bond Future	9.58	Put		5,845.75000	5.84575	5,683,850	8.47	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,353.17000	1.35317	1,287,350	9.83	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		4,187.26000	4.18726	4,316,680	9.84	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		1,338.07000	1.33807	1,272,820	9.84	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		1,553.79000	1.55379	1,625,550	9.00	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Put		3,389.09000	3.38909	3,266,180	9.00	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call		1,826.02000	1.82602	1,905,720	9.13	0.00	0	95
R2032	On	05/05/2022	Bond Future	11.18	Call		4,722.41000	4.72241	4,859,330	10.01	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put		1,142.49000	1.14249	1,084,740	10.01	0.00	0	78
R2032	On	05/05/2022	Bond Future	11.02	Call		4,112.29000	4.11229	4,240,580	9.81	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		1,368.19000	1.36819	1,301,810	9.81	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		4,149.84000	4.14984	4,278,690	9.83	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		807.66000	0.80766	848,060	8.47	0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put		6,449.13000	6.44913	6,292,620	8.47	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		1,648.21000	1.64821	1,715,490	8.89	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		4,507.78000	4.50778	4,378,150	8.89	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		1,669.31000	1.66931	1,737,170	8.90	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		4,473.29000	4.47329	4,344,240	8.90	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call		232.56000	0.23256	246,950	8.38	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put		10,361.01000	10.36101	10,178,490	8.38	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call		5,831.79000	5.83179	5,971,850	10.15	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		1,392.33000	1.39233	1,335,480	10.15	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call		6,952.04000	6.95204	7,102,410	10.51	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		1,092.97000	1.09297	1,046,430	10.51	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		1,627.27000	1.62727	1,693,970	8.88	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		4,542.47000	4.54247	4,412,260	8.88	0.00	0	
Total R2032 Option											0.00	0	17,35
Total For R2032											218,394,266.18	2,414	244,46
R2035	On	04/11/2021	Bond Future			10.52124	90.04054	10.55888	89.79724	10.79	0.00	0	77,20
R2035	On	03/02/2022	Bond Future			10.73211	91.05149	10.77126	90.80589	10.76	546,308.94	6	53,14
R2035	On	05/05/2022	Bond Future			10.93852	87.64246	10.97924	87.39421	10.65	0.00	0	8,92
R2035	On	04/08/2022	Bond Future			11.15536	88.65494	11.19780	88.40375	10.34	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 R2035 Future												546,308.94	6	139,27
R2035	On	04/11/2021	Bond Future	10.11	Call			82.98000	0.08298	97,060	9.84	0.00	0	3!
R2035	On	04/11/2021	Bond Future	10.11	Put			3,048.48000	3.04848	2,819,260	9.84	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			88.82000	0.08882	103,850	9.84	0.00	0	4!
R2035	On	04/11/2021	Bond Future	10.12	Put			2,986.71000	2.98671	2,758,440	9.84	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			178.25000	0.17825	207,070	9.87	0.00	0	7!
R2035	On	04/11/2021	Bond Future	10.60	Put			777.97000	0.77797	652,700	10.54	0.00	0	3!
R2035	On	04/11/2021	Bond Future	10.62	Call			1,116.46000	1.11646	1,240,060	10.57	0.00	0	4!
R2035	On	04/11/2021	Bond Future	10.62	Put			723.44000	0.72344	603,740	10.57	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			55.18000	0.05518	38,550	11.75	0.00	0	3!
R2035	On	04/11/2021	Bond Future	11.75	Call			7,226.73000	7.22673	7,468,900	12.87	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			2.67000	0.00267	1,540	12.87	0.00	0	7!
R2035	On	04/11/2021	Bond Future	10.26	Call			212.97000	0.21297	246,760	9.90	0.00	0	1!
R2035	On	04/11/2021	Bond Future	10.26	Put			2,171.79000	2.17179	1,962,280	9.90	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Call			1,042.66000	1.04266	1,160,690	10.54	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put			0.01000	0.00001	0,000	13.73	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call			11,493.96000	11.49396	11,737,250	13.74	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put			0.01000	0.00001	0,000	13.74	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Call			3,370.04000	3.37004	3,586,260	11.45	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put			98.67000	0.09867	71,590	11.45	0.00	0	7!
R2035	On	04/11/2021	Bond Future	11.20	Call			4,054.90000	4.05490	4,281,570	11.75	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Put			2,337.13000	2.33713	2,122,650	9.87	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Call			17,852.77000	17.85277	18,096,070	13.99	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put			0.00000	0.00000	0,000	13.99	0.00	0	4!
R2035	On	04/11/2021	Bond Future	12.51	Call			11,388.68000	11.38868	11,631,970	13.72	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put			0.01000	0.00001	0,000	13.72	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call			11,441.35000	11.44135	11,684,640	13.73	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call			296.31000	0.29631	324,780	9.31	0.00	0	2!
R2035	On	03/02/2022	Bond Future	9.92	Put			5,868.90000	5.86890	5,651,770	9.31	0.00	0	
R2035	On	03/02/2022	Bond Future	10.24	Call			718.79000	0.71879	775,840	9.66	0.00	0	5!
R2035	On	03/02/2022	Bond Future	10.24	Put			4,138.27000	4.13827	3,949,720	9.66	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			756.01000	0.75601	815,210	9.70	0.00	0	2!
R2035	On	03/02/2022	Bond Future	10.26	Put			4,043.31000	4.04331	3,856,910	9.70	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			163.51000	0.16351	180,330	9.41	0.00	0	6!
R2035	On	03/02/2022	Bond Future	9.70	Put			7,258.87000	7.25887	7,030,090	9.41	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			938.41000	0.93841	1,007,580	9.85	0.00	0	1,6!
R2035	On	03/02/2022	Bond Future	10.35	Put			3,634.26000	3.63426	3,457,830	9.85	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call			1,601.21000	1.60121	1,700,790	10.26	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put			2,619.27000	2.61927	2,473,250	10.26	0.00	0	2!

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	10.10	Call			491.43000	0.49143	534,330	9.43		0.00	0	28
R2035	On	03/02/2022	Bond Future	10.10	Put			4,844.02000	4.84402	4,641,320	9.43		0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Call			3,040.18000	3.04018	3,187,460	10.80		0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			1,441.84000	1.44184	1,343,520	10.80		0.00	0	28
R2035	On	03/02/2022	Bond Future	11.05	Call			3,118.96000	3.11896	3,268,330	10.82		0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			1,398.84000	1.39884	1,302,610	10.82		0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.34	Call			916.83000	0.91683	984,860	9.83		0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Put			3,678.12000	3.67812	3,500,550	9.83		0.00	0	50
R2035	On	03/02/2022	Bond Future	11.22	Call			3,820.49000	3.82049	3,986,630	11.02		0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			1,075.34000	1.07534	995,880	11.02		0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call			3,863.40000	3.86340	4,030,470	11.04		0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			1,058.51000	1.05851	979,980	11.04		0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Call			1,720.47000	1.72047	1,824,780	10.32		0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			2,484.41000	2.48441	2,343,120	10.32		0.00	0	68
R2035	On	03/02/2022	Bond Future	11.28	Call			4,082.80000	4.08280	4,254,320	11.11		0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			980.14000	0.98014	906,060	11.11		0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			4,307.13000	4.30713	4,482,900	11.19		0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			908.22000	0.90822	838,390	11.19		0.00	0	50
R2035	On	03/02/2022	Bond Future	11.11	Call			3,360.22000	3.36022	3,515,720	10.89		0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			1,276.28000	1.27628	1,186,180	10.89		0.00	0	20
R2035	On	03/02/2022	Bond Future	11.73	Call			6,211.32000	6.21132	6,414,120	11.91		0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			496.32000	0.49632	453,520	11.91		0.00	0	28
R2035	On	03/02/2022	Bond Future	11.88	Call			6,956.50000	6.95650	7,166,650	12.19		0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			397.10000	0.39710	361,650	12.19		0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.24	Call			3,906.48000	3.90648	4,074,460	11.05		0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			1,041.92000	1.04192	964,300	11.05		0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call			4,580.96000	4.58096	4,761,560	11.29		0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			828.56000	0.82856	763,560	11.29		0.00	0	68
R2035	On	05/05/2022	Bond Future	11.64	Put			1,375.82000	1.37582	1,300,850	11.48		0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			5,306.63000	5.30663	5,480,530	11.50		0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			1,361.64000	1.36164	1,287,290	11.50		0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			5,221.33000	5.22133	5,393,990	11.46		0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			1,390.14000	1.39014	1,314,550	11.46		0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			5,263.94000	5.26394	5,437,220	11.48		0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Call			1,752.05000	1.75205	1,836,660	9.81		0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			5,140.54000	5.14054	4,973,960	9.81		0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call			1,941.16000	1.94116	2,031,790	9.89		0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			4,831.90000	4.83190	4,671,340	9.89		0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			1,990.20000	1.99020	2,082,350	9.91		0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			4,757.13000	4.75713	4,598,090	9.91		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 Interest
R2035	On	04/08/2022	Bond Future	11.13	Call		3,051.76000	3.05176	3,173,040	10.24	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		3,453.56000	3.45356	3,323,650	10.24	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Call		527.91000	0.52791	562,050	9.36	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		9,122.39000	9.12239	8,905,340	9.36	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		1,965.75000	1.96575	2,057,140	9.90	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		4,794.55000	4.79455	4,634,750	9.90	0.00	0	
Total R2035 Option											0.00	0	15,43
Total For R2035											546,308.94	6	154,7
R2037	On	04/11/2021	Bond Future			10.69888	85.95724	10.75152	85.61524	11.26	34,125,024.28	397	88,5
R2037	On	03/02/2022	Bond Future			10.89814	82.66820	10.95285	82.32272	11.83	0.00	0	83,3
R2037	On	05/05/2022	Bond Future			11.10098	83.63903	11.15786	83.28972	11.16	0.00	0	11,8
R2037	On	04/08/2022	Bond Future			11.31590	80.35147	11.37518	79.99798	11.43	0.00	0	
Total R2037 Future											34,125,024.28	397	183,74
R2037	On	04/11/2021	Bond Future	11.49	Call		4,625.29000	4.62529	4,952,280	12.97	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		39.99000	0.03999	24,980	12.97	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		9,189.79000	9.18979	9,531,610	14.28	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		0.33000	0.00033	0,150	14.28	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.81	Call		11,880.18000	11.88018	12,222,170	14.87	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		0.01000	0.00001	0,000	14.87	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		11,931.42000	11.93142	12,273,410	14.87	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		0.01000	0.00001	0,000	14.87	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		11,982.61000	11.98261	12,324,600	14.87	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		0.01000	0.00001	0,000	14.87	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		4,123.41000	4.12341	4,367,830	12.55	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		1,021.25000	1.02125	920,190	12.55	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		4,167.70000	4.16770	4,413,300	12.56	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		1,006.15000	1.00615	906,270	12.56	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		4,079.10000	4.07910	4,322,350	12.53	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		1,036.40000	1.03640	934,170	12.53	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		1,342.01000	1.34201	1,241,170	11.93	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		5,291.74000	5.29174	5,541,060	11.94	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		1,328.22000	1.32822	1,228,230	11.94	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		5,334.85000	5.33485	5,585,020	11.96	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		1,314.57000	1.31457	1,215,430	11.96	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		5,248.71000	5.24871	5,497,180	11.93	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		1,921.22000	1.92122	2,051,920	10.85	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		4,821.28000	4.82128	4,598,490	10.85	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Call		1,945.83000	1.94583	2,077,620	10.86	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		4,783.27000	4.78327	4,561,570	10.86	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	04/08/2022	Bond Future	10.10	Call		599.48000	0.59948	654,750	10.36	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		8,744.40000	8.74440	8,446,180	10.36	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		3,381.33000	3.38133	3,567,360	11.36	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		3,115.61000	3.11561	2,948,150	11.36	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		1,897.05000	1.89705	2,026,670	10.84	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		4,859.81000	4.85981	4,635,940	10.84	0.00	0	
Total R2037 Option											0.00	0	1,35
Total For R2037											34,125,024.28	397	185,05
R2040	On	04/11/2021	Bond Future			10.82777	88.03052	10.87028	87.73448	11.70	0.00	0	54,32
R2040	On	03/02/2022	Bond Future			11.02201	84.51447	11.06617	84.21562	12.31	0.00	0	42,83
R2040	On	05/05/2022	Bond Future			11.21924	85.50702	11.26515	85.20490	11.60	0.00	0	8,52
R2040	On	04/08/2022	Bond Future			11.42796	81.99041	11.47582	81.68466	11.89	0.00	0	
Total R2040 Future											0.00	0	105,70
R2040	On	04/11/2021	Bond Future	12.89	Call		12,380.58000	12.38058	12,676,610	15.66	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		0.02000	0.00002	0,010	15.66	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		12,434.49000	12.43449	12,730,520	15.68	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		0.02000	0.00002	0,010	15.68	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		12,488.33000	12.48833	12,784,360	15.70	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		0.02000	0.00002	0,010	15.70	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		4,437.15000	4.43715	4,649,740	12.84	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		1,016.44000	1.01644	930,180	12.84	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		4,341.99000	4.34199	4,552,520	12.80	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		1,047.78000	1.04778	959,460	12.80	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		4,389.42000	4.38942	4,600,990	12.82	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		1,031.92000	1.03192	944,640	12.82	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Put		5,806.08000	5.80608	5,579,500	10.75	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		5,512.80000	5.51280	5,723,410	12.56	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		1,507.35000	1.50735	1,415,840	12.56	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		1,476.85000	1.47685	1,386,840	12.60	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		10,957.95000	10.95795	11,224,850	14.72	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		498.08000	0.49808	462,860	14.72	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Call		210.70000	0.21070	231,520	10.39	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		10,616.52000	10.61652	10,335,220	10.39	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		1,039.18000	1.03918	1,114,720	10.75	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call		5,557.97000	5.55797	5,769,340	12.58	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		1,491.91000	1.49191	1,401,160	12.58	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		5,603.44000	5.60344	5,815,550	12.60	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		2,165.34000	2.16534	2,280,750	11.44	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		5,017.69000	5.01769	4,827,350	11.44	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	04/08/2022	Bond Future	11.05	Call		2,191.76000	2.19176	2,308,110	11.45	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		4,976.92000	4.97692	4,787,520	11.45	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		2,138.81000	2.13881	2,253,290	11.43	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		5,058.44000	5.05844	4,867,170	11.43	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											0.00	0	109,30
R2044	On	04/11/2021	Bond Future			10.85062	84.86254	10.89301	84.56187	12.19	0.00	0	48,38
R2044	On	03/02/2022	Bond Future			11.03490	81.43604	11.07895	81.13238	12.83	0.00	0	22,13
R2044	On	05/05/2022	Bond Future			11.22161	82.39248	11.26740	82.08550	12.09	0.00	0	5,73
R2044	On	04/08/2022	Bond Future			11.41884	78.96505	11.46656	78.65444	12.39	0.00	0	
Total R2044 Future											0.00	0	76,26
R2044	On	04/11/2021	Bond Future	12.89	Call		12,312.34000	12.31234	12,612,990	16.85	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		0.04000	0.00004	0,020	16.85	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		12,365.88000	12.36588	12,666,530	16.87	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		0.03000	0.00003	0,010	16.87	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		12,419.36000	12.41936	12,720,010	16.90	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		0.03000	0.00003	0,010	16.90	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		4,519.14000	4.51914	4,736,680	13.43	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		1,003.29000	1.00329	917,170	13.43	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		4,422.50000	4.42250	4,637,950	13.39	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		1,034.36000	1.03436	946,150	13.39	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		4,470.75000	4.47075	4,687,250	13.41	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		1,018.71000	1.01871	931,550	13.41	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		1,475.82000	1.47582	1,385,010	13.15	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		5,690.46000	5.69046	5,907,380	13.17	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		1,460.82000	1.46082	1,370,760	13.17	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		5,598.56000	5.59856	5,813,970	13.13	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		1,490.99000	1.49099	1,399,420	13.13	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		5,644.47000	5.64447	5,860,640	13.15	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		2,317.81000	2.31781	2,440,450	11.98	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		4,825.85000	4.82585	4,637,880	11.98	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		2,345.58000	2.34558	2,469,180	11.99	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		4,785.30000	4.78530	4,598,290	11.99	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		2,289.94000	2.28994	2,411,620	11.97	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		4,866.40000	4.86640	4,677,470	11.97	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											0.00	0	76,26
R2048	On	04/11/2021	Bond Future			10.79974	83.87810	10.83201	83.64213	12.54	0.00	0	104,27
R2048	On	03/02/2022	Bond Future			10.98058	84.81980	11.01411	84.58168	12.51	0.00	0	165,43

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere	
R2048	On	05/05/2022	Bond Future			11.15627	81.40073	11.19112	81.16000		12.44	0.00	0	2,0
R2048	On	04/08/2022	Bond Future			11.33954	82.34036	11.37583	82.09681		12.07	0.00	0	
Total R2048 Future											0.00	0	271,65	
R2048	On	04/11/2021	Bond Future	9.60	Call			0.04000	0.00004	0,040	12.27	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put			9,922.86000	9.92286	9,686,890	12.27	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Call			21.32000	0.02132	23,970	11.81	0.00	0	1,0
R2048	On	04/11/2021	Bond Future	10.20	Put			4,867.69000	4.86769	4,634,370	11.81	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call			47.18000	0.04718	53,330	11.77	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put			0.05000	0.00005	0,020	17.73	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call			12,629.90000	12.62990	12,865,840	17.76	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put			0.05000	0.00005	0,020	17.76	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put			4,094.10000	4.09410	3,864,280	11.77	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call			12,683.92000	12.68392	12,919,870	17.78	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put			0.04000	0.00004	0,020	17.78	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Call			864.27000	0.86427	955,600	12.19	0.00	0	1,0
R2048	On	04/11/2021	Bond Future	10.80	Put			1,098.33000	1.09833	953,690	12.19	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call			12,575.79000	12.57579	12,811,730	17.73	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call			180.89000	0.18089	196,950	11.03	0.00	0	1,3
R2048	On	03/02/2022	Bond Future	10.00	Put			7,963.62000	7.96362	7,741,560	11.03	0.00	0	
R2048	On	03/02/2022	Bond Future	10.40	Call			652.83000	0.65283	698,530	11.62	0.00	0	1,
R2048	On	03/02/2022	Bond Future	10.40	Put			5,216.69000	5.21669	5,024,270	11.62	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call			843.61000	0.84361	899,230	11.77	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Put			4,634.13000	4.63413	4,451,630	11.77	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call			97.54000	0.09754	106,630	11.18	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put			9,568.61000	9.56861	9,339,580	11.18	0.00	0	
R2048	On	03/02/2022	Bond Future	10.90	Call			1,939.36000	1.93936	2,039,980	12.38	0.00	0	9,
R2048	On	03/02/2022	Bond Future	10.90	Put			2,754.77000	2.75477	2,617,270	12.38	0.00	0	
R2048	On	03/02/2022	Bond Future	11.00	Call			2,289.57000	2.28957	2,401,750	12.51	0.00	0	1,
R2048	On	03/02/2022	Bond Future	11.00	Put			2,389.63000	2.38963	2,263,690	12.51	0.00	0	
R2048	On	03/02/2022	Bond Future	10.20	Call			363.55000	0.36355	392,230	11.33	0.00	0	9,
R2048	On	03/02/2022	Bond Future	10.20	Put			6,511.24000	6.51124	6,301,800	11.33	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call			4,365.49000	4.36549	4,526,860	13.37	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put			1,180.28000	1.18028	1,103,530	13.37	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call			4,414.11000	4.41411	4,576,330	13.39	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put			1,162.98000	1.16298	1,087,080	13.39	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Call			1,329.53000	1.32953	1,407,050	12.10	0.00	0	1,3,
R2048	On	03/02/2022	Bond Future	10.70	Put			3,609.31000	3.60931	3,448,710	12.10	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call			4,317.01000	4.31701	4,477,520	13.35	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put			1,197.83000	1.19783	1,120,220	13.35	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
R2048	On	05/05/2022	Bond Future	11.80	Put		1,525.17000	1.52517	1,450,480	13.30	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		5,580.06000	5.58006	5,746,730	13.32	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1,509.32000	1.50932	1,435,260	13.32	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		5,486.19000	5.48619	5,651,600	13.28	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		1,541.19000	1.54119	1,465,870	13.28	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		5,533.08000	5.53308	5,699,120	13.30	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		2,289.06000	2.28906	2,382,030	11.58	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		4,948.21000	4.94821	4,797,630	11.58	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		2,317.54000	2.31754	2,411,280	11.59	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		4,905.78000	4.90578	4,755,970	11.59	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		2,260.49000	2.26049	2,352,680	11.57	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		4,990.65000	4.99065	4,839,290	11.57	0.00	0	
Total R2048 Option											0.00	0	6,70
Total For R2048											0.00	0	278,35
R209	On	04/11/2021	Bond Future			10.47026	69.64700	10.52270	69.35116	11.94	300,596,452.00	4,316	29,80
R209	On	03/02/2022	Bond Future			10.65278	70.42895	10.70709	70.13017	11.96	0.00	0	1,50
R209	On	05/05/2022	Bond Future			10.83678	68.11443	10.89309	67.81232	11.82	74,925,873.00	1,100	2,70
R209	On	04/08/2022	Bond Future			11.02598	68.90158	11.08440	68.59592	11.51	0.00	0	
Total R209 Future											375,522,325.00	5,416	34,14
R209	On	04/11/2021	Bond Future	9.50	Call		0.28000	0.00028	0,380	10.80	950.00	2,500	1,40
R209	On	04/11/2021	Bond Future	9.50	Put		6,110.53000	6.11053	5,814,790	10.80	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call		40.39000	0.04039	52,970	10.95	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		3,071.73000	3.07173	2,788,470	10.95	0.00	0	3,10
R209	On	04/11/2021	Bond Future	10.25	Call		229.25000	0.22925	284,480	11.48	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		858.64000	0.85864	694,510	11.94	0.00	0	1,00
R209	On	04/11/2021	Bond Future	12.00	Call		7,639.58000	7.63958	7,935,220	14.98	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		0.36000	0.00036	0,160	14.98	400.00	2,500	4,00
R209	On	04/11/2021	Bond Future	12.17	Call		8,438.45000	8.43845	8,734,230	15.20	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		0.11000	0.00011	0,050	15.20	0.00	0	
R209	On	04/11/2021	Bond Future	10.25	Put		1,787.64000	1.78764	1,547,030	11.48	7,735,150.00	5,000	4,20
R209	On	04/11/2021	Bond Future	12.18	Call		8,484.97000	8.48497	8,780,750	15.22	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		0.10000	0.00010	0,040	15.22	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,531.45000	8.53145	8,827,230	15.23	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		0.10000	0.00010	0,040	15.23	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		730.80000	0.73080	862,510	11.94	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		2,884.14000	2.88414	3,075,790	12.34	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		1,145.53000	1.14553	1,038,400	12.34	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		2,920.26000	2.92026	3,113,100	12.36	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		1,128.82000	1.12882	1,022,880	12.36	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	Open Interest
R209	On	03/02/2022	Bond Future	11.02	Call		2,848.33000	2.84833	3,038,780	12.33	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		1,162.60000	1.16260	1,054,270	12.33	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Put		6,854.86000	6.85486	6,590,310	10.49	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		2,748.68000	2.74868	2,584,340	11.55	6,460,850.00	2,500	5,000
R209	On	05/05/2022	Bond Future	11.43	Call		4,086.85000	4.08685	4,293,030	12.38	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,300.35000	1.30035	1,204,420	12.38	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		4,122.89000	4.12289	4,329,910	12.40	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,286.07000	1.28607	1,190,980	12.40	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call		327.40000	0.32740	364,960	10.49	1,824,800.00	5,000	5,000
R209	On	05/05/2022	Bond Future	11.45	Call		4,158.86000	4.15886	4,366,720	12.41	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,271.77000	1.27177	1,177,520	12.41	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		6,272.86000	6.27286	6,517,390	13.41	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		705.56000	0.70556	647,980	13.41	3,239,900.00	5,000	5,000
R209	On	05/05/2022	Bond Future	10.75	Call		1,977.20000	1.97720	2,114,970	11.55	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,552.43000	1.55243	1,660,890	10.83	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,313.33000	4.31333	4,116,130	10.83	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,572.97000	1.57297	1,682,390	10.84	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,278.67000	4.27867	4,082,430	10.84	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,593.90000	1.59390	1,704,270	10.85	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		4,244.47000	4.24447	4,049,180	10.85	0.00	0	
Total R209 Option											19,262,050.00	22,500	27,940
Total For R209											394,784,375.00	27,916	62,050
R210	On	04/11/2021	Bond Future			213.39697	213.39697	213.33234	213.33234		11,096,642.44	52	1,200
R210	On	03/02/2022	Bond Future			215.84593	215.84593	215.78158	215.78158		11,008,142.43	51	1,300
R210	On	05/05/2022	Bond Future			215.57379	215.57379	215.50912	215.50912		0.00	0	100
R210	On	04/08/2022	Bond Future			218.24301	218.24301	218.17780	218.17780		0.00	0	
Total R210 Future											22,104,784.87	103	2,700
Total For R210											22,104,784.87	103	2,700
R212	On	04/11/2021	Bond Future			175.87759	175.87759	175.70679	175.70679		0.00	0	3,100
Total R212 Future											0.00	0	3,100
Total For R212											0.00	0	3,100
R213	On	04/11/2021	Bond Future			9.78652	84.56259	9.81409	84.41539	9.51	507,375,540.00	6,000	9,200
R213	On	03/02/2022	Bond Future			9.99834	85.51200	10.02704	85.36357	9.45	675,630,312.00	7,901	8,400
R213	On	05/05/2022	Bond Future			10.20724	82.98386	10.23714	82.83392	9.26	0.00	0	
R213	On	04/08/2022	Bond Future			10.42818	83.94552	10.45942	83.79380	9.01	0.00	0	
Total R213 Future											1,183,005,852.00	13,901	17,600
R213	On	04/11/2021	Bond Future	11.09	Call		6,458.77000	6.45877	6,605,570	11.23	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		0.98000	0.00098	0,580	11.23	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	04/11/2021	Bond Future	11.10	Call			6,506.68000	6.50668	6,653,510	11.24	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			0.91000	0.00091	0,540	11.24	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			6,554.57000	6.55457	6,701,420	11.25	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			0.85000	0.00085	0,500	11.25	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			248.20000	0.24820	263,990	8.35	0.00	0	2:
R213	On	03/02/2022	Bond Future	9.15	Put			4,944.15000	4.94415	4,811,510	8.35	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Call			1,093.38000	1.09338	1,143,660	8.94	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			2,487.90000	2.48790	2,389,750	8.94	0.00	0	10
R213	On	03/02/2022	Bond Future	8.63	Call			57.70000	0.05770	61,810	8.53	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			7,700.84000	7.70084	7,556,520	8.53	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			95.95000	0.09595	102,590	8.47	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			6,761.74000	6.76174	6,619,950	8.47	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			1,619.93000	1.61993	1,685,580	9.21	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			1,863.40000	1.86340	1,780,620	9.21	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			295.44000	0.29544	313,860	8.33	0.00	0	4:
R213	On	03/02/2022	Bond Future	9.22	Put			4,604.14000	4.60414	4,474,130	8.33	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			749.22000	0.74922	787,460	8.72	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			3,100.93000	3.10093	2,990,740	8.72	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			2,153.08000	2.15308	2,231,850	9.38	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,418.85000	1.41885	1,349,190	9.38	0.00	0	2:
R213	On	03/02/2022	Bond Future	9.96	Call			1,567.37000	1.56737	1,631,620	9.18	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,914.63000	1.91463	1,830,450	9.18	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			1,593.54000	1.59354	1,658,490	9.19	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			1,888.88000	1.88888	1,805,400	9.19	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Call			3,886.65000	3.88665	3,995,120	9.90	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			650.18000	0.65018	610,220	9.90	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.00	Call			1,673.41000	1.67341	1,740,450	9.23	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,813.25000	1.81325	1,731,860	9.23	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.15	Call			2,093.39000	2.09339	2,170,800	9.36	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,461.37000	1.46137	1,390,350	9.36	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call			2,399.49000	2.39949	2,483,600	9.45	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			1,258.08000	1.25808	1,193,760	9.45	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			3,618.84000	3.61884	3,723,790	9.81	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			726.63000	0.72663	683,150	9.81	0.00	0	4:
R213	On	05/05/2022	Bond Future	10.64	Put			1,480.84000	1.48084	1,423,040	9.62	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			3,499.44000	3.49944	3,592,030	9.63	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			1,464.96000	1.46496	1,407,610	9.63	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			3,434.11000	3.43411	3,525,790	9.61	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			1,496.66000	1.49666	1,438,400	9.61	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			3,466.83000	3.46683	3,558,970	9.62	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	Op Interr
R213	On	04/08/2022	Bond Future	9.89	Call		1,440.78000	1.44078	1,490,040	8.57	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		4,264.66000	4.26466	4,162,200	8.57	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,459.26000	1.45926	1,508,960	8.58	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		4,232.46000	4.23246	4,130,440	8.58	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,422.16000	1.42216	1,470,980	8.56	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		4,296.75000	4.29675	4,193,850	8.56	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											1,183,005,852.00	13,901	20,51
R214	On	04/11/2021	Bond Future			10.82512	66.50152	10.86243	66.28642	12.74	0.00	0	18,08
R214	On	03/02/2022	Bond Future			11.00745	67.24810	11.04613	67.03095	12.73	0.00	0	1,34
R214	On	05/05/2022	Bond Future			11.18463	64.75798	11.22473	64.53842	12.63	0.00	0	44
R214	On	04/08/2022	Bond Future			11.36913	65.50535	11.41077	65.28321	12.29	0.00	0	
Total R214 Future											0.00	0	19,87
R214	On	04/11/2021	Bond Future	12.46	Call		8,249.02000	8.24902	8,464,010	16.40	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		0.23000	0.00023	0,120	16.40	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		8,295.24000	8.29524	8,510,230	16.42	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		0.22000	0.00022	0,110	16.42	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		8,341.38000	8.34138	8,556,380	16.44	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		0.20000	0.00020	0,100	16.44	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		3,049.26000	3.04926	3,190,070	12.97	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		1,061.85000	1.06185	985,510	12.97	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		2,976.41000	2.97641	3,115,450	12.94	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,095.69000	1.09569	1,017,580	12.94	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		3,012.75000	3.01275	3,152,680	12.95	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,078.65000	1.07865	1,001,430	12.95	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,380.54000	1.38054	1,307,160	13.35	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		4,134.36000	4.13436	4,281,150	13.37	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,365.64000	1.36564	1,292,870	13.37	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		4,062.28000	4.06228	4,207,840	13.34	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,395.43000	1.39543	1,321,430	13.34	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		4,098.36000	4.09836	4,244,540	13.35	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		1,775.67000	1.77567	1,858,780	11.77	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		4,135.10000	4.13510	3,996,070	11.77	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		1,798.09000	1.79809	1,881,900	11.78	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		4,101.18000	4.10118	3,962,850	11.78	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		1,753.39000	1.75339	1,835,810	11.76	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		4,169.24000	4.16924	4,029,520	11.76	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	19,87

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 Bond										3,222,035,312.49	55,826	1,612,65
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	
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	

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 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	
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	

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 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	
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	

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 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			791.17200	791.17200	789.53100	789.53100				0.00	0	
GOVI On 03/02/2022 GOVI			800.05500	800.05500	798.39900	798.39900				0.00	0	95
GOVI On 05/05/2022 GOVI			809.44100	809.44100	807.76700	807.76700				0.00	0	
GOVI On 04/08/2022 GOVI			819.16600	819.16600	817.47300	817.47300				0.00	0	
Total GOVI Future										0.00	0	95
GOVI On 04/11/2021 GOVI	728.40	Call			611,310.00000	61.13100	627,720,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			611,210.00000	61.12100	627,620,000			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			611,110.00000	61.11100	627,520,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			56,390.00000	5.63900	72,950,000			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			56,590.00000	5.65900	73,150,000			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			56,490.00000	5.64900	73,050,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			195,170.00000	19.51700	211,910,000			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			195,370.00000	19.53700	212,110,000			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			195,270.00000	19.52700	212,010,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			17,970.00000	1.79700	1,040,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			18,070.00000	1.80700	1,140,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			17,870.00000	1.78700	940,000			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			795.86900	795.86900	795.63600	795.63600				0.00	0	
AL37 On 03/02/2022 Index Future			804.80500	804.80500	804.57300	804.57300				0.00	0	
AL37 On 05/05/2022 Index Future			814.24600	814.24600	814.01400	814.01400				0.00	0	
AL37 On 04/08/2022 Index Future			824.02900	824.02900	823.79500	823.79500				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
Total AL37 Future										0.00	0	
Total For AL37										0.00	0	
AL7T On 04/11/2021 Index Future			904.22500	904.22500	902.41600	902.41600				0.00	0	
AL7T On 03/02/2022 Index Future			914.37700	914.37700	912.55300	912.55300				0.00	0	
AL7T On 05/05/2022 Index Future			925.10400	925.10400	923.26100	923.26100				0.00	0	
AL7T On 04/08/2022 Index Future			936.21800	936.21800	934.35400	934.35400				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 04/11/2021 Index Future			801.41400	801.41400	799.68900	799.68900				0.00	0	1
ALBI On 03/02/2022 Index Future			810.41200	810.41200	808.67200	808.67200				0.00	0	9
ALBI On 05/05/2022 Index Future			819.91900	819.91900	818.16100	818.16100				0.00	0	2
ALBI On 04/08/2022 Index Future			829.77000	829.77000	827.99100	827.99100				0.00	0	
Total ALBI Future										0.00	0	23
Total For ALBI										0.00	0	23
IGOV On 04/11/2021 Index Future			298.05200	298.05200	298.19500	298.19500			381,506,560.00		128	3
IGOV On 03/02/2022 Index Future			301.47200	301.47200	301.61800	301.61800			313,530,880.00		104	48
IGOV On 05/05/2022 Index Future			305.08200	305.08200	305.23000	305.23000			48,813,120.00		16	
IGOV On 04/08/2022 Index Future			308.81900	308.81900	308.97000	308.97000			0.00		0	
Total IGOV Future									743,850,560.00		248	53
Total For IGOV									743,850,560.00		248	53
Total for Index									743,850,560.00		248	76
JIBAR f On 20/10/2021 Jibar Future			3.68500	96.31500	3.68500	96.31500			0.00		0	
JIBAR f On 17/11/2021 Jibar Future			3.73000	96.27000	3.73000	96.27000			0.00		0	50,00
JIBAR f On 15/12/2021 Jibar Future			4.00500	95.99500	3.98500	96.01500			0.00		0	
JIBAR f On 19/01/2022 Jibar Future			4.08000	95.92000	4.06000	95.94000			0.00		0	
JIBAR f On 16/02/2022 Jibar Future			4.36000	95.64000	4.34000	95.66000			0.00		0	
JIBAR f On 16/03/2022 Jibar Future			4.42500	95.57500	4.39500	95.60500			0.00		0	
JIBAR f On 15/06/2022 Jibar Future			5.02500	94.97500	5.00000	95.00000			0.00		800	7
JIBAR f On 21/09/2022 Jibar Future			5.23000	94.77000	5.19000	94.81000			0.00		0	
JIBAR f On 21/12/2022 Jibar Future			5.88000	94.12000	5.85000	94.15000			0.00		0	6
JIBAR f On 15/03/2023 Jibar Future			6.04500	93.95500	6.01000	93.99000			0.00		0	
JIBAR f On 21/06/2023 Jibar Future			6.47500	93.52500	6.45500	93.54500			0.00		0	
JIBAR f On 20/09/2023 Jibar Future			6.68500	93.31500	6.65500	93.34500			0.00		0	
Total Jibar Future									0.00		800	50,14
Total For JIBAR FUTURE									0.00		800	50,14
Total for Jibar									0.00		800	50,14
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For 5Y STND										0.00	0	£
Total for Interest Rate Swap										0.00	0	£
Total for Derivatives :										3,965,885,872.49	56,874	1,664,60
ABCPI3 On 07/12/2023 Spot Bond			2.07500	321.50440	2.07500	321.37511				13,430,230,000,000.00	6,472,400,000	3,236,200,00
Total ABCPI3 SPOT										13,430,230,000,000.00	6,472,400,000	3,236,200,00
Total For ABCPI3										13,430,230,000,000.00	6,472,400,000	3,236,200,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.52236				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.76251				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	102.92597	9.65000	102.89947				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			100.00000	9.47190	100.00000	0.03024				000,000,000,000,000.00	50,000,000,000	50,000,000,00
Total ABF005 SPOT										10,000,000,000,000.00	50,000,000,000	50,000,000,00
Total For ABF005										10,000,000,000,000.00	50,000,000,000	50,000,000,00
ABF007 On 01/12/2030 Spot Bond					0.00000	100.78326				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.50400				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.18636				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.84141				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.57699				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.30979				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 ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN21 On 30/05/2024 Spot Bond					0.00000	102.52030				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.97377				0.00	0	1,930,000,00
Total ABFN23 SPOT										0.00	0	1,930,000,00
Total For ABFN23										0.00	0	1,930,000,00
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.78120				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.11566				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.31457				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.39551				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	102.33554				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2021 Spot Bond					0.00000	100.87882				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN31 On 15/11/2023 Spot Bond					0.00000	101.59277				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	102.15538				0.00	0	500,000,00
Total ABFN33 SPOT										0.00	0	500,000,00
Total For ABFN33										0.00	0	500,000,00
ABFN33 On 07/02/2022 Spot Bond					0.00000	101.15642				0.00	5,340,000,000	2,670,000,00
Total ABFN34 SPOT										0.00	5,340,000,000	2,670,000,00
Total For ABFN34										0.00	5,340,000,000	2,670,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.68100				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.85677				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.36412				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	99.92575				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.59523				0.00	273,000,000	273,000,000
Total ABFN39 SPOT										0.00	273,000,000	273,000,000
Total For ABFN39										0.00	273,000,000	273,000,000
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.98705				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.79593				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.07059				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.01532				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.01717				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.01855				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.31673				0.00	0	
Total ABFN46 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 ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.69642				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.73070				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.40219				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.22443				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.32577				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.09547				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.92400				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.54827				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.61977				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	102.12606				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.06000	7.06000	7.06000	143.82327				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	25.53214	100.00000	25.46619				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 ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.66000	2.66000	2.66000	153.65623				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.53500	3.53500	3.53500	203.40180				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.43000	4.43000	4.43000	229.76662				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.92500	6.92500	6.92500	102.09297				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.82000	7.82000	7.82000	114.64364				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.08500	106.71095	5.08500	106.69639				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.45500	108.67215	5.45500	108.65626				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.20500	115.62440	7.20500	115.60216				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.08500	116.69975	8.08500	116.67461				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.89500	107.75544	5.89500	107.73815				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.36500	102.65047	8.36500	102.62724				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										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
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.32933	100.00000	11.30398				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.39500	325.88476	1.39500	325.75972				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			0.65500	175.20722	0.65500	175.14353				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.69500	10.69500	10.69500	103.50773				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.51160				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.49590				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.47891				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.18871				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.49462				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.49462				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.50801				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.50801				0.00	0	
Total ACL202 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 ACL202										0.00	0	
ACL202 On 30/01/2023 Spot Bond					0.00000	165.71015				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL203 On 14/02/2023 Spot Bond					0.00000	168.36516				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.46948				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.52814				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.99107				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.04481				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.12319				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.49503				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.79542				0.00	0	1,355,000,00
Total AGL03 SPOT										0.00	0	1,355,000,00
Total For AGL03										0.00	0	1,355,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	102.92406				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.52084				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.56159				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 AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.54495				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.01323				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.01363				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.12000	98.51077	8.12000	99.41809				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.01441				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.01700				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.02023				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.01137				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.85234				0.00	0	1,600,000,00
Total AHF5A2 SPOT										0.00	0	1,600,000,00
Total For AHF5A2										0.00	0	1,600,000,00
AHF5A On 21/08/2023 Spot Bond			6.61500	107.12123	6.61500	107.10228				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.79792				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										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
AHF5B On 21/08/2023 Spot Bond					0.00000	100.89897				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.96112				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.72933				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.01799				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.36698				0.00	0	230,000,00
Total AHF6A2 SPOT										0.00	0	230,000,00
Total For AHF6A2										0.00	0	230,000,00
AHF6B On 21/08/2024 Spot Bond					0.00000	100.89889				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.96102				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.39538				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.00390				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.83673				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.92996				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.90666				0.00	0	
Total AHF7B2 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 AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.99209				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.96258				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.51929				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.44186				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.69500	105.32789	7.69500	111.13293				0.00	0	1,250,000,00
Total AIR02 SPOT										0.00	0	1,250,000,00
Total For AIR02										0.00	0	1,250,000,00
AIR04 On 29/05/2024 Spot Bond			8.11500	106.22489	8.11500	106.20193				0.00	0	1,128,100,00
Total AIR04 SPOT										0.00	0	1,128,100,00
Total For AIR04										0.00	0	1,128,100,00
AIR05 On 29/05/2030 Spot Bond			11.77500	94.44386	11.77500	94.41450				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.56000	181.83401	5.56000	185.43374				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	99.96858				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.90479				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.35505				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.91079				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 APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.56655				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.42700				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.02051				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.33749				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.78000	245.08387	4.78000	244.96749				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.79500	222.03363	4.79500	221.92814				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.63000	174.72737	1.63000	174.65921				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			1.67500	174.70530	1.67500	174.63693				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.40500	193.43292	4.40500	193.34289				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.54892				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.31447				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.99000	109.68311	4.99000	109.63049				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.42937				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.43582				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.47630				0.00	0	1,700,00
Total ASN204 SPOT										0.00	0	1,700,00
Total For ASN204										0.00	0	1,700,00
ASN20: On 24/08/2025 Spot Bond					0.00000	105.47911				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.74685				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.54736				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.42874				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.99782				0.00	0	
Total ASN278 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 ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.96498				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.89586				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.59432				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.35021				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.46476				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.79109				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310			4.13500	4.13500	4.13500	107.10413				0.00	0	
ASN31 On 31/03/2029 Spot Bond										0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318			4.93500	4.93500	4.93500	98.37255				0.00	0	
ASN31 On 28/02/2033 Spot Bond										0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.44017				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.50246				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	101.11784				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	99.71877				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 ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.10000	108.16682	5.10000	108.11460				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	100.47258				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.42931				0.00	0	1,900,00
Total ASN346 SPOT										0.00	0	1,900,00
Total For ASN346										0.00	0	1,900,00
ASN346 On 20/06/2024 Spot Bond					0.00000	100.45263				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.45292				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.45292				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	100.78828				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.54331				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.44423				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.46074				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 29/10/2021 Spot Bond					0.00000	99.85413				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										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
ASN38: On 15/03/2022 Spot Bond					0.00000	100.53073				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.53073				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.05014				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.44816				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.86347				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.49174				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.44501				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.52361				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.65006				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	104.01953				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.38882				0.00	0	
Total ASN449 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 ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.40115				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 01/07/2023 Spot Bond					0.00000	100.54368				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45 On 20/03/2023 Spot Bond					0.00000	101.20957				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	104.14539				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.01307				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.01321				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	101.96789				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	101.44763				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.87367				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.84998				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.44323				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.70375				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 ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	98.86738				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	101.41180				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.44172				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond					0.00000	100.47944				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.47944				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN500 On 28/09/2025 Spot Bond					0.00000	100.43036				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.51500	100.88682	9.51500	100.86120				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.69500	100.57649	8.69500	100.55311				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.24500	99.16967	9.24500	99.14518				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.24500	99.16967	9.24500	99.14518				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN520 On 31/07/2022 Spot Bond			9.10000	101.97807	9.10000	101.95341				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										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
ASN52 On 31/07/2024 Spot Bond			11.05000	102.39563	11.05000	102.36571				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			11.00000	102.38496	11.00000	102.35517				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	102.27808	10.50000	102.24964				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.50000	102.27808	10.50000	102.24964				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.26077				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	101.20088				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	101.25903				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	102.29947	10.60000	102.27076				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	101.52162	10.47000	102.24330				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	102.28877	10.55000	102.26020				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	101.18183				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	99.90714				0.00	0	
Total ASN568 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 ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.68870				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.53527				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.42934				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.47058				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.14101				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	101.03834				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.66915				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	101.23869				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	101.95727	9.22000	101.93217				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.11701				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.05759				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	99.96168				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 ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	99.91273				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	100.97054				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	101.18063				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	101.46735				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2022 Spot Bond					0.00000	100.40506				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613 On 06/05/2024 Spot Bond					0.00000	101.35004				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	100.46387				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	101.14940				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619 On 11/05/2023 Spot Bond					0.00000	101.40754				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624 On 21/12/2026 Spot Bond					0.00000	100.43882				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN626 On 25/11/2021 Spot Bond					0.00000	100.75200				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										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
ASN62: On 28/02/2024 Spot Bond					0.00000	100.99828				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.24573				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.51582				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.56733				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.79050				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.48278				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.64477				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.16703				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN64: On 20/10/2021 Spot Bond					0.00000	99.98744				0.00	0	
Total ASN649 SPOT										0.00	0	
Total For ASN649										0.00	0	
ASN65: On 22/10/2021 Spot Bond					0.00000	101.38710				0.00	0	
Total ASN650 SPOT										0.00	0	
Total For ASN650										0.00	0	
ASN65: On 27/10/2021 Spot Bond					0.00000	99.89746				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	
ASN65: On 29/10/2021 Spot Bond					0.00000	102.08859				0.00	0	
Total ASN656 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 ASN656										0.00	0	
ASN656 On 31/03/2032 Spot Bond					0.00000	100.36141				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 12/11/2021 Spot Bond					0.00000	100.84596				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN659 On 11/02/2022 Spot Bond					0.00000	100.85232				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN660 On 15/11/2021 Spot Bond					0.00000	100.84530				0.00	0	
Total ASN662 SPOT										0.00	0	
Total For ASN662										0.00	0	
ASN662 On 15/11/2021 Spot Bond					0.00000	100.86164				0.00	0	
Total ASN663 SPOT										0.00	0	
Total For ASN663										0.00	0	
ASN663 On 15/11/2021 Spot Bond					0.00000	100.85264				0.00	0	
Total ASN664 SPOT										0.00	0	
Total For ASN664										0.00	0	
ASN664 On 27/02/2023 Spot Bond					0.00000	100.86364				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/11/2021 Spot Bond					0.00000	100.78966				0.00	0	
Total ASN666 SPOT										0.00	0	
Total For ASN666										0.00	0	
ASN666 On 19/08/2025 Spot Bond					0.00000	101.06552				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 18/11/2021 Spot Bond					0.00000	100.80260				0.00	0	
Total ASN668 SPOT										0.00	0	
Total For ASN668										0.00	0	
ASN668 On 02/04/2026 Spot Bond					0.00000	100.25223				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 23/11/2021 Spot Bond					0.00000	100.72601				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 ASN670 SPOT										0.00	0	
Total For ASN670										0.00	0	
ASN670 On 29/06/2026 Spot Bond					0.00000	100.33378				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 26/11/2021 Spot Bond					0.00000	100.70017				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	
ASN680 On 20/06/2026 Spot Bond					0.00000	100.54303				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	100.56655				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN682 On 31/08/2026 Spot Bond					0.00000	103.09466				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN683 On 22/06/2026 Spot Bond					0.00000	101.28203				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN684 On 31/03/2032 Spot Bond					0.00000	100.34833				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN685 On 31/01/2030 Spot Bond					0.00000	100.69860				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN692 On 31/07/2026 Spot Bond					0.00000	100.75027				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN693 On 31/01/2030 Spot Bond					0.00000	100.63850				0.00	0	400,000,00
Total ASN694 SPOT										0.00	0	400,000,00
Total For ASN694										0.00	0	400,000,00
ASN694 On 31/01/2030 Spot Bond					0.00000	100.73934				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										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
ASN70(On 20/06/2026 Spot Bond					0.00000	100.10250				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70(On 20/06/2026 Spot Bond					0.00000	100.57440				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70(On 20/06/2024 Spot Bond					0.00000	100.40799				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70(On 05/01/2022 Spot Bond					0.00000	100.29655				0.00	0	
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	
ASN71(On 10/01/2022 Spot Bond					0.00000	100.27316				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN71(On 04/05/2024 Spot Bond					0.00000	100.57224				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71(On 19/08/2023 Spot Bond					0.00000	100.49211				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71(On 31/03/2032 Spot Bond					0.00000	100.40412				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71(On 15/09/2033 Spot Bond					0.00000	100.44380				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71(On 30/09/2022 Spot Bond					0.00000	100.23663				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71(On 30/09/2024 Spot Bond					0.00000	100.26441				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN71(On 30/12/2021 Spot Bond					0.00000	100.19842				0.00	0	
Total ASN719 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 ASN719										0.00	0	
ASN72 On 12/06/2024 Spot Bond					0.00000	100.13157				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72 On 15/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000,00
Total ASN724 SPOT										0.00	0	20,000,000,00
Total For ASN724										0.00	0	20,000,000,00
BAW21 On 24/03/2022 Spot Bond			3.93900	102.92583	3.93900	102.91491				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.67166	9.30000	100.64699				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	101.78122				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.90063				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.86770				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.65241				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.26552				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.84500	98.84912	6.84500	98.83084				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.19839				0.00	0	600,000,00
Total BAW34 SPOT										0.00	0	600,000,00
Total For BAW34										0.00	0	600,000,00
BAW35 On 18/02/2022 Spot Bond					0.00000	100.92260				0.00	0	1,600,000,00

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 BAW35 SPOT										0.00	0	1,600,000,00
Total For BAW35										0.00	0	1,600,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	101.54973				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.35267				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.42932				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.81500	8.81500	8.81500	103.74126				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.30500	11.30500	11.30500	103.61434				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.39407				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.34453				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.38025				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.38047				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.38658				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.64372				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										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
BAYA75 On 31/03/2023 Spot Bond					0.00000	100.44218				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.44006				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.45504				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.44157				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.45433				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.42850				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.45415				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.42938				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.45446				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.44169				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.61062				0.00	0	30,000,00
Total BAYA89 SPOT										0.00	0	30,000,00
Total For BAYA89										0.00	0	30,000,00
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.44175				0.00	0	
Total BAYA90 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 BAYA90										0.00	0	
BAYA9 On 30/06/2023 Spot Bond					0.00000	100.41663				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9 On 30/09/2024 Spot Bond					0.00000	100.42904				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9 On 30/09/2024 Spot Bond					0.00000	100.41625				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.51802				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.72703				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	100.53109				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 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	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.51879				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.74235				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	100.54447				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	100.51835				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD030 On 18/04/2028 Spot Bond			8.25000	8.25000	8.25000	99.37801				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 BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	101.34092				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.26571				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.67038				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.08398				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.63185				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.50753				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.89116				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.60500	104.98928	7.60500	104.96763				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.92584				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.75187				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.57095				0.00	20,000,000	10,000,000
Total BGL15 SPOT										0.00	20,000,000	10,000,000
Total For BGL15										0.00	20,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL16 On 25/05/2022 Spot Bond					0.00000	101.14501				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	106.02751				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.76389				0.00	0	1,100,000,00
Total BGL18 SPOT										0.00	0	1,100,000,00
Total For BGL18										0.00	0	1,100,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	104.76742				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.74628				0.00	160,000,000	80,000,00
Total BGT01 SPOT										0.00	160,000,000	80,000,00
Total For BGT01										0.00	160,000,000	80,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	100.72646				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.91408				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.40627				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.35500	110.31679	6.35500	110.29804				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.57533				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.13055				0.00	0	100,000,00
Total BID13 SPOT										0.00	0	100,000,00
Total For BID13										0.00	0	100,000,00
BID14 On 28/10/2022 Spot Bond					0.00000	99.95721				0.00	0	
Total BID14 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 BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	99.93870				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.43335				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.12281				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.43100				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.68300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.01200				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	52.39500				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.62109				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.75667				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	100.27473				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.93049				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.83954				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 BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2(On 19/11/2024 Spot Bond					0.00000	100.58359				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2(On 26/02/2023 Spot Bond					0.00000	100.99681				0.00	180,000,000	90,000,00
Total BPPF21 SPOT										0.00	180,000,000	90,000,00
Total For BPPF21										0.00	180,000,000	90,000,00
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	100.01446				0.00	0	400,000,00
Total BPPF23 SPOT										0.00	0	400,000,00
Total For BPPF23										0.00	0	400,000,00
BPPF2(On 03/08/2022 Spot Bond					0.00000	101.16552				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2(On 12/10/2023 Spot Bond					0.00000	100.19381				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2(On 03/11/2021 Spot Bond					0.00000	101.03286				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2(On 03/11/2022 Spot Bond					0.00000	101.08128				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3(On 03/11/2023 Spot Bond					0.00000	101.12337				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3(On 24/08/2022 Spot Bond					0.00000	100.78915				0.00	0	300,000,00
Total BPPF31 SPOT										0.00	0	300,000,00
Total For BPPF31										0.00	0	300,000,00
BPPF3(On 24/08/2024 Spot Bond					0.00000	100.84666				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										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
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.15620				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	100.31758				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.77749				0.00	0	400,000,00
Total CBL29 SPOT										0.00	0	400,000,00
Total For CBL29										0.00	0	400,000,00
CCT01 On 23/06/2023 Spot Bond			7.82500	111.37488	7.82500	111.35153				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.05500	112.43252	8.05500	112.40826				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.65500	108.31110	8.65500	108.28575		5,193,000,000,000.00		600,000,000	1,850,000,00	
Total CCT03 SPOT								5,193,000,000,000.00		600,000,000	1,850,000,00	
Total For CCT03								5,193,000,000,000.00		600,000,000	1,850,000,00	
CCT04 On 17/07/2027 Spot Bond			10.01500	103.25899	10.01500	102.89902				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.73360				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.47099				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.05360				0.00	0	150,000,00
Total CGR46 SPOT										0.00	0	150,000,00
Total For CGR46										0.00	0	150,000,00
CGR47 On 28/02/2025 Spot Bond					0.00000	101.12811				0.00	0	
Total CGR47 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 CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.87599				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.86779				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	107.99927	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	100.13917				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.38500	107.75191	7.38500	107.73033				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	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	110.19316	8.70700	113.30100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.56673				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	99.88875				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.26393				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN373 On 20/03/2024 Spot Bond			10.98000	99.96324	10.98000	99.93373				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 CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 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	
CLN384 On 20/09/2024 Spot Bond			6.50000	115.47919	6.50000	111.28800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 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	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.46473				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.04149				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	101.03276				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN452 On 31/01/2022 Spot Bond			1.60000	174.74211	1.60000	174.67408				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.36000	141.33578	5.36000	141.26661				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.80000	139.43097	5.80000	139.36110				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN455 On 20/12/2021 Spot Bond					0.00000	101.05700				0.00	0	
Total CLN455 SPOT										0.00	0	
Total For CLN455										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	101.03424				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										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
CLN45(On 29/11/2021 Spot Bond					0.00000	100.87516				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46(On 29/11/2021 Spot Bond					0.00000	100.88392				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN46(On 13/03/2022 Spot Bond			6.81500	102.27322	6.81500	102.25463				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46(On 14/03/2022 Spot Bond					0.00000	100.76362				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46(On 28/03/2022 Spot Bond					0.00000	100.41931				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46(On 28/03/2022 Spot Bond					0.00000	100.54156				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47(On 19/11/2022 Spot Bond					0.00000	101.13976				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN47(On 29/11/2021 Spot Bond			100.00000	94.35024	100.00000	94.11785				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN48(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	
CLN48(On 02/12/2021 Spot Bond					0.00000	100.85126				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN48(On 02/12/2021 Spot Bond			6.31000	104.05648	6.31000	104.03862				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48(On 28/07/2022 Spot Bond			6.61500	103.94729	6.61500	103.92891				0.00	0	
Total CLN488 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 CLN488										0.00	0	
CLN49 On 28/03/2022 Spot Bond					0.00000	100.53875				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49 On 20/06/2022 Spot Bond					0.00000	100.54264				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49 On 29/08/2022 Spot Bond					0.00000	100.84974				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49 On 04/09/2024 Spot Bond			7.01500	109.08895	7.01500	109.06818				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.60029				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2022 Spot Bond					0.00000	100.13349				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.14095				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	99.58902				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	100.39764				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	100.71820				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	100.49156				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51 On 14/11/2022 Spot Bond					0.00000	96.43066				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 CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	100.94420	9.96000	100.91710				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	99.73348	10.01000	104.69720				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.95027				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	102.91094	9.60000	98.23722				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.57151				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.81604				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	101.02394	9.20000	100.99884				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.58179				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.25474				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.15187				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.16135				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										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
CLN529 On 29/11/2021 Spot Bond					0.00000	100.90871				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.57151				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.50413				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.01539				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.47500	105.31913	9.47500	105.29264				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.00718				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	99.91269				0.00	0	220,000,00
Total CLN537 SPOT										0.00	0	220,000,00
Total For CLN537										0.00	0	220,000,00
CLN540 On 17/01/2024 Spot Bond					0.00000	100.01772				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	141.00000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.80203				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.04503				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			8.94500	105.75702	8.94500	105.73187				0.00	0	
Total CLN546 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 CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.99500	103.69555	8.99500	103.67034				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.08500	108.01765	9.08500	107.99158				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	306.25318				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	
CLN553 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	
CLN554 On 15/11/2023 Spot Bond					0.00000	101.06934				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.05880				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.90605				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.01976				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	120.15900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.12102				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	104.32257	10.19000	104.30513				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 CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.94500	108.49649	8.94500	108.47070				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.11751				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.82892				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.37013				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.69577				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.05511				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.17500	107.03359	9.17500	107.00749				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.11447				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.06076				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.54453				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.55116				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										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
CLN578 On 18/04/2026 Spot Bond					0.00000	100.01451				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.25181				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	101.09890				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.75438				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.62473				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.01327				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.71955				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.79355				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.62930				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.50814				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.46092				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.44258				0.00	0	
Total CLN590 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 CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.24900				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.78000	144.87911	3.78000	116.87929				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.89081				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.33530				0.00	0	460,000,00
Total CLN595 SPOT										0.00	0	460,000,00
Total For CLN595										0.00	0	460,000,00
CLN595 On 24/11/2024 Spot Bond					0.00000	100.89081				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.66770				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.23759				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.57414				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.46092				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.46092				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 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	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.75971				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 CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.07471				0.00	0	1,950,000,00
Total CLN604 SPOT										0.00	0	1,950,000,00
Total For CLN604										0.00	0	1,950,000,00
CLN604 On 12/08/2022 Spot Bond					0.00000	101.00325				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.52099				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.01529				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.89104				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	104.39983	9.32000	104.37385				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	99.91701				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.33597				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.66366				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.86003				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										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
CLN614 On 30/11/2021 Spot Bond					0.00000	100.73954				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.32065				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
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	101.90741				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.97840				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.71381				0.00	0	910,000,00
Total CLN619 SPOT										0.00	0	910,000,00
Total For CLN619										0.00	0	910,000,00
CLN620 On 28/10/2024 Spot Bond					0.00000	101.21177				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.20730				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	101.21393				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
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	101.33912				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.59500	104.98014	6.59500	104.96163				0.00	0	
Total CLN625 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 CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.10345				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	91.09766				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.12000	62.87713	12.12000	83.55956				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.93965				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.64500	101.12015	9.64500	101.09427				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.09846				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.90305				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.16224				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	101.07966				0.00	3,150,000,000	1,050,000,000
Total CLN634 SPOT										0.00	3,150,000,000	1,050,000,000
Total For CLN634										0.00	3,150,000,000	1,050,000,000
CLN634 On 19/08/2025 Spot Bond					0.00000	102.98502				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.85221				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.09348				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 CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	101.13572				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.19315				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.01338				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.85688				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.45222				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	101.28292				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.45301				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.25668				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.77457				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.09348				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.87723				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										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
CLN652 On 19/08/2025 Spot Bond					0.00000	101.09348				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 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	
CLN655 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	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.56294				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.12899				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.11467				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.76000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 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	
CLN663 On 20/12/2024 Spot Bond					0.00000	113.25000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	135.37900				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.12187				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.28432				0.00	0	
Total CLN666 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 CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.31268				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	106.30304				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.06489				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.87518				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.20976				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.61933				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.25785	146.24355	4.25785	118.79354				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25785	146.24355	4.25785	118.79431				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.23466				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.30107				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.44869				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.15224				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 CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.25625				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.61225				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.42905				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.44121				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.34825				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.52454				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.52431				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.46008				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	100.39107				0.00	0	1,210,000,00
Total CLN691 SPOT										0.00	0	1,210,000,00
Total For CLN691										0.00	0	1,210,000,00
CLN691 On 21/06/2023 Spot Bond					0.00000	100.46020				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.33431				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										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
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.28705				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.73684				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	103.79716				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.68890				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.95165				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.34821				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.53507				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	85.86406				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.33426				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.55191				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.44930				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	82.30188				0.00	0	
Total CLN710 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 CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.54887				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.48376				0.00	0	550,000,00
Total CLN712 SPOT										0.00	0	550,000,00
Total For CLN712										0.00	0	550,000,00
CLN713 On 12/02/2022 Spot Bond					0.00000	100.91957				0.00	0	550,000,00
Total CLN713 SPOT										0.00	0	550,000,00
Total For CLN713										0.00	0	550,000,00
CLN714 On 21/06/2025 Spot Bond					0.00000	100.45233				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.45233				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.45233				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.32521				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.49807				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.30697				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.63424				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.65669				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.35546				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 CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.41516				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.41516				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.41516				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.42275				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.42275				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.42275				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	83.89614				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	84.95306				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	85.60354				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	100.50786				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										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
CLN735 On 12/09/2022 Spot Bond					0.00000	101.20740				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.59344				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.51593				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.53944				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	105.34400				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	93.19354				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.07686				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.38139				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.17103				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.47161				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.68919				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.94899				0.00	0	
Total CLN746 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 CLN746									0.00	0	
CLN746 On 21/12/2021 Spot Bond					0.00000	100.46015			0.00	0	2,000,000,00
Total CLN747 SPOT									0.00	0	2,000,000,00
Total For CLN747									0.00	0	2,000,000,00
CLN747 On 31/01/2030 Spot Bond					0.00000	101.42472			0.00	0	
Total CLN748 SPOT									0.00	0	
Total For CLN748									0.00	0	
CLN748 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	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.54702			0.00	0	1,930,000,00
Total CLN750 SPOT									0.00	0	1,930,000,00
Total For CLN750									0.00	0	1,930,000,00
CLN750 On 01/10/2026 Spot Bond					0.00000	100.26176			0.00	0	
Total CLN751 SPOT									0.00	0	
Total For CLN751									0.00	0	
CLN751 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	
CLN752 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	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.59219		1,480,000,000,000.00	200,000,000	100,000,00	
Total CLN754 SPOT								1,480,000,000,000.00	200,000,000	100,000,00	
Total For CLN754								1,480,000,000,000.00	200,000,000	100,000,00	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.57733			0.00	0	
Total CLN755 SPOT									0.00	0	
Total For CLN755									0.00	0	
CLN755 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	
CLN756 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	
CLN757 On 31/08/2024 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 CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.77178				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.74871				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	99.92019				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.15828				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	99.92688				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	92.87434				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	101.59219				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	100.45675				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.38434				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										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
CLN77(On 31/07/2024 Spot Bond			6.86500	6.86500	6.86500	99.67624				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77(On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	80.93921				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77(On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	87.22257				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77(On 28/08/2028 Spot Bond					0.00000	100.15776				0.00	0	130,000,00
Total CLN773 SPOT										0.00	0	130,000,00
Total For CLN773										0.00	0	130,000,00
CLN77(On 31/07/2028 Spot Bond					0.00000	100.12383				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.25000	99.40008	8.25000	99.37801				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.91500	110.97193	7.91500	110.94840				0.00	0	13,000,000,00
Total COJ05 SPOT										0.00	0	13,000,000,00
Total For COJ05										0.00	0	13,000,000,00
COJ08 On 22/06/2026 Spot Bond			10.35500	107.71780	10.35500	107.68808			55,917,000,000,000.00	5,400,000,000	1,800,000,00	
Total COJ08 SPOT									55,917,000,000,000.00	5,400,000,000	1,800,000,00	
Total For COJ08									55,917,000,000,000.00	5,400,000,000	1,800,000,00	
COJG0 On 09/06/2024 Spot Bond			6.90500	111.45492	6.90500	111.43425				0.00	0	50,200,000,00
Total COJG01 SPOT										0.00	0	50,200,000,00
Total For COJG01										0.00	0	50,200,000,00
COT01 On 03/04/2023 Spot Bond			7.45000	102.66552	7.45000	102.64489				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.00500	92.51398	12.00500	92.48435				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			10.59500	98.21073	10.59500	98.18303				0.00	0	75,000,000,00
Total COT03 SPOT										0.00	0	75,000,000,00

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 COT03										0.00	0	75,000,000.00
CPV01 On 30/06/2029 Spot Bond			9.81500	9.81500	9.81500	107.31638				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.00923				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.48873				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.64310				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.09002				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.83829				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.91094				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.34500	9.34500	9.34500	107.20793				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.28999				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.90674				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.88500	105.41020	6.88500	105.39081				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	41.30003	100.00000	41.20912				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
DV23/R On 27/02/2023 Spot Bond			100.00000	41.30003	100.00000	41.20912				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.39500	106.46753	7.39500	106.44652				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	101.63314	9.69000	101.60701				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.63314	9.69000	101.60701				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.95000	92.82776	11.95000	92.79849				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	101.70114	10.10000	101.67392				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.70114	10.10000	101.67392				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	100.75713				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.23765				0.00	600,000,000	300,000,000
Total DVF22 SPOT										0.00	600,000,000	300,000,000
Total For DVF22										0.00	600,000,000	300,000,000
DVF22B On 29/08/2022 Spot Bond					0.00000	100.50064				0.00	0	450,000,000
Total DVF22B SPOT										0.00	0	450,000,000
Total For DVF22B										0.00	0	450,000,000
DVF22C On 24/10/2022 Spot Bond					0.00000	100.05744				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.66395				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.05627				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.95253				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 DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.75203				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB21 On 31/05/2024 Spot Bond					0.00000	98.68984				0.00	0	60,000,00
Total DVFB25 SPOT										0.00	0	60,000,00
Total For DVFB25										0.00	0	60,000,00
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.11444				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	101.06235				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	96.80462				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	101.12409				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	101.29468				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.01538				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.75000	102.53289	5.75000	102.51711				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.92500	107.56203	6.92500	107.54181				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.04000	110.23652	5.04000	110.18325				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										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
EL037 On 31/01/2037 Spot Bond			4.99000	97.34828	4.99000	97.30159				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	136.94039	2.25000	136.88471				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.67500	150.45860	3.67500	150.39169				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.68800	136.52911	3.68800	136.46837				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.73000	132.19547	3.73000	132.13649				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.68000	114.13810	4.68000	114.08423				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.96000	99.47052	4.96000	99.42289				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	136.94039	2.25000	136.88471				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	160.86220				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	158.28569				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
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	

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 ELN004										0.00	0	
ELN00€ On 09/06/2025 Spot Bond					0.00000	122.42966				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	121.44793				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN00€ On 28/07/2025 Spot Bond					0.00000	119.56507				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN01€ On 19/08/2025 Spot Bond					0.00000	111.08889				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	112.26038				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN01€ On 23/12/2021 Spot Bond					0.00000	98.95477				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN01€ On 15/04/2024 Spot Bond					0.00000	107.51532				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN01€ On 21/05/2024 Spot Bond					0.00000	109.31595				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.68000	105.42252	9.68000	105.39544				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			11.36500	11.36500	11.36500	98.19755				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.71500	11.71500	11.71500	96.95606				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.74500	104.83398	9.74500	104.12842				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 EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.74500	9.74500	9.74500	104.69519				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.78000	11.78000	11.78000	77.81243				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.92500	10.92500	10.92500	102.72816				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.78000	11.78000	11.78000	97.18526				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.67940				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.61794				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.55163				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.53722				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	101.02204				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.75432				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.80218				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										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
EPF023 On 07/09/2026 Spot Bond					0.00000	100.65783				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	101.04153				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.53230				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.66985				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.68858				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.01376				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.62179				0.00	0	50,000,00
Total EQT005 SPOT										0.00	0	50,000,00
Total For EQT005										0.00	0	50,000,00
EQT006 On 30/10/2023 Spot Bond					0.00000	101.23587				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.40326				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	100.16046				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.94842				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.90540				0.00	0	
Total ERS3B7 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 ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	101.01717			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.91399			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.95696			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.89168			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.87101			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.99993			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.24500	106.84026	6.24500	106.82240			0.00	0	
Total ES23 SPOT									0.00	0	
Total For ES23									0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.33374	10.00000	102.30661			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.74500	97.13873	8.74500	97.11590		685,830,123,000.00	78,425,400	4,802,569,90	
Total ES26 SPOT								685,830,123,000.00	78,425,400	4,802,569,90	
Total For ES26								685,830,123,000.00	78,425,400	4,802,569,90	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.38148	7.85000	100.36026		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			11.38000	75.74525	11.43000	75.45921		93,018,417,552,000.00	8,173,850,400	18,807,451,20	
Total ES33 SPOT								13,018,417,552,000.00	8,173,850,400	18,807,451,20	
Total For ES33								13,018,417,552,000.00	8,173,850,400	18,807,451,20	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.71441	7.50000	100.69393		0.00	0	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 ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.85500	74.25231	11.89000	74.01963				541,640,724,000.00	45,688,800	12,690,258,70
Total ES42 SPOT										541,640,724,000.00	45,688,800	12,690,258,70
Total For ES42										541,640,724,000.00	45,688,800	12,690,258,70
ES42/R On 25/04/2042 Spot Bond			8.50000	99.88634	8.50000	99.86362				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	100.60064				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.45562				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.47257				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.93270				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.89622				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.94542				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.98901				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.85678				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.28102				0.00	0	500,000,00
Total FIFB19 SPOT										0.00	0	500,000,00
Total For FIFB19										0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.82008				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.17717				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.25914				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	100.81840				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	101.44100				0.00	320,000,000	160,000,000
Total FRB21 SPOT										0.00	320,000,000	160,000,000
Total For FRB21										0.00	320,000,000	160,000,000
FRB22 On 08/12/2022 Spot Bond					0.00000	103.65326				0.00	40,000,000	20,000,000
Total FRB22 SPOT										0.00	40,000,000	20,000,000
Total For FRB22										0.00	40,000,000	20,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	102.15843				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.56801				0.00	1,052,000,000	526,000,000
Total FRB24 SPOT										0.00	1,052,000,000	526,000,000
Total For FRB24										0.00	1,052,000,000	526,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	103.86574				0.00	0	300,000,000
Total FRB25 SPOT										0.00	0	300,000,000
Total For FRB25										0.00	0	300,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.85112				0.00	5,000,000,000	2,500,000,000
Total FRB26 SPOT										0.00	5,000,000,000	2,500,000,000
Total For FRB26										0.00	5,000,000,000	2,500,000,000
FRB27 On 03/06/2026 Spot Bond			9.44500	106.58657	9.44500	106.55969				0.00	0	
Total FRB27 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 FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.64473				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.45407				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.24500	99.68939	8.24500	99.66727				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.06000	175.00758	1.06000	174.94202				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.85500	322.91321	1.85500	322.78525			103,880,000,000.00		56,000,000	28,000,000
Total FRBI23 SPOT									103,880,000,000.00		56,000,000	28,000,000
Total For FRBI23									103,880,000,000.00		56,000,000	28,000,000
FRBI25 On 31/01/2025 Spot Bond			2.67500	2.67500	2.67500	153.58394				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.52500	203.61075	3.52500	203.52081				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.08000	4.08000	4.08000	107.50497				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.88000	4.88000	4.88000	220.14937				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.21000	92.65566	5.21000	92.61054				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.19500	94.42509	5.19500	94.37929				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.98000	6.98000	6.98000	81.44488				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 FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			7.06000	7.06000	7.06000	80.60984				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			3.96000	3.96000	3.96000	147.53742				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	95.81703				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22: On 31/01/2022 Spot Bond			1.71000	174.68812	1.71000	174.61959				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.57000	174.26723	2.57000	174.19481				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.30871				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.55574				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	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.62125				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.88940				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										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
FRC27 On 30/01/2023 Spot Bond					0.00000	101.28956				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.08191				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.86005				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.51587				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	113.48411				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.43155				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.48896				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	111.49078				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.45059				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 20/06/2022 Spot Bond					0.00000	101.19087				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.00662				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29 On 14/05/2024 Spot Bond					0.00000	101.02409				0.00	0	
Total FRC297 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 FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.72198				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	103.12714				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC302 On 11/11/2024 Spot Bond					0.00000	103.39977				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC303 On 31/05/2024 Spot Bond					0.00000	100.93274				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC305 On 06/11/2023 Spot Bond					0.00000	101.36619				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC306 On 27/02/2023 Spot Bond					0.00000	100.75427				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC308 On 31/05/2024 Spot Bond					0.00000	102.37270				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC309 On 20/06/2024 Spot Bond					0.00000	100.44111				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC310 On 20/12/2024 Spot Bond					0.00000	100.50633				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC313 On 20/06/2024 Spot Bond					0.00000	100.55508				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC315 On 13/10/2026 Spot Bond					0.00000	97.90521				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.57935				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 FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.30713				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.50005				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.55487				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.70538				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.51165				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.22130				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.33709				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.26447				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.78427				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.07573				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.05379				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										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
FRC335 On 31/05/2024 Spot Bond					0.00000	101.32505				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	103.82697				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	101.10414				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.36404				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	100.65536				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.44491				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	100.05808				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	100.59548				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	101.02296				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.66175				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	101.48330				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2022 Spot Bond					0.00000	101.35043				0.00	0	
Total FRC350 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 FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.83952				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.88205				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.50702				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.50923				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.49565				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.51139				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	101.04082				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.43739				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.54417				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.33815				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.29083				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 FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	101.14148				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.23610				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.51722				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.73948				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.90078				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	101.27194				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	101.27571				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	101.50442				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.49744				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	101.31025				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	101.96236				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										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
FRC376 On 20/06/2026 Spot Bond					0.00000	100.65469				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	100.65099				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.45830				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	100.43465				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC380 On 16/12/2021 Spot Bond					0.00000	100.29613				0.00	0	
Total FRC380 SPOT										0.00	0	
Total For FRC380										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.35000	2.35000	2.35000	174.30328				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.29000	2.29000	2.29000	174.33288				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.30000	2.30000	2.30000	174.32795				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.43000	103.41991	4.43000	103.37164				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.84000	111.79207	4.84000	111.73889				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.24494				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.98849				0.00	13,560,000,000	6,780,000,000
Total FRJ22 SPOT										0.00	13,560,000,000	6,780,000,000

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 FRJ22										0.00	13,560,000,000	6,780,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.91424				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.49695				0.00	4,300,000,000	2,300,000,000
Total FRJ24 SPOT										0.00	4,300,000,000	2,300,000,000
Total For FRJ24										0.00	4,300,000,000	2,300,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.26589				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.69168				0.00	0	1,950,000,000
Total FRJ26 SPOT										0.00	0	1,950,000,000
Total For FRJ26										0.00	0	1,950,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.12010				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.38873				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.81676				0.00	0	1,000,000,000
Total FRJ29 SPOT										0.00	0	1,000,000,000
Total For FRJ29										0.00	0	1,000,000,000
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.39528				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.37800	4.37800	4.37800	99.92386				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.81000	4.81000	4.81000	112.16638				0.00	0	276,000,000
Total FRS101 SPOT										0.00	0	276,000,000
Total For FRS101										0.00	0	276,000,000
FRS103 On 23/01/2024 Spot Bond					0.00000	99.49145				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	99.92498				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 FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			4.95000	110.24082	4.95000	110.18804				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.73000	223.40589	4.73000	223.30013				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.09000	108.30361	5.09000	108.25137				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.76000	4.76000	4.76000	222.66564				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.51000	149.68829	3.51000	149.62239				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	129.41666	3.70500	129.35900				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.89000	111.08374	4.89000	111.03074				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.88000	220.25455	4.88000	220.14937				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.93000	219.21604	4.93000	219.11110				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.04000	121.81410	3.04000	151.83722				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.96000	218.59580	4.96000	218.49098				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										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
FRS124 On 31/01/2038 Spot Bond			5.09000	108.30361	5.09000	108.25137				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.21500	195.58046	4.21500	195.49041				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.84000	98.59706	5.84000	98.54756				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.10500	196.83616	4.10500	196.74614				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.16500	196.15009	4.16500	196.06007				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.47000	208.37050	5.47000	208.26776				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.79000	99.21053	5.79000	99.16084				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.09000	5.09000	5.09000	108.25137				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.07000	108.57783	5.07000	108.52552				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			3.97500	198.33204	3.97500	198.24201				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.24000	212.90831	5.24000	212.80462				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.10500	196.83616	4.10500	196.74614				0.00	0	
Total FRS142 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 FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.10500	196.83616	4.10500	196.74614				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.50600	203.83714	3.50600	203.74718				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.81000	148.29505	3.81000	148.22859				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.41000	174.83542	1.41000	174.76826				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.45500	192.87224	4.45500	192.78221				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.49500	192.42504	4.49500	192.33500				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.78000	148.43370	3.78000	148.36728				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			3.97000	198.38983	3.97000	198.29980				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.50500	4.50500	4.50500	192.22339				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 01/08/2022 Spot Bond					0.00000	5.95621				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.01365				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.01518				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 FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 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	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.45700				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.37249				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	193.46041				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	147.86160				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	179.25538				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	39.54953				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	101.02346				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.17718				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	101.06815				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.84063				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										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
FRS206 On 14/10/2025 Spot Bond					0.00000	100.02629				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.91834				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 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	
FRS218 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	
FRS219 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	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.39779				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 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	
FRS222 On 06/07/2022 Spot Bond					0.00000	100.36940				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 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	
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	100.44491				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	

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 FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	102.15354				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 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	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.05176				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 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	
FRS231 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	
FRS232 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	
FRS233 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	
FRS234 On 31/03/2032 Spot Bond					0.00000	103.37219				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	110.63103				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	115.60845				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	102.09905				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 FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.23753				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	77.38161				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.01369				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	110.62360				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.30320				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	99.99980				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	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS250 On 31/01/2022 Spot Bond					0.00000	101.01264				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS251 On 31/01/2022 Spot Bond					0.00000	101.01485				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										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
FRS25 On 22/02/2024 Spot Bond					0.00000	99.25514				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	101.00821				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.65977				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 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	
FRS25 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	
FRS25 On 23/01/2024 Spot Bond					0.00000	108.72751				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	100.69749				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.52485				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.96262				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 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	
FRS26 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	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 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 FRS264										0.00	0	
FRS264 On 31/03/2032 Spot Bond					0.00000	100.34609				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	108.92313				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.34872				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 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	
FRS269 On 05/07/2022 Spot Bond					0.00000	106.50694				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS270 On 14/07/2022 Spot Bond					0.00000	100.16800				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	101.76129				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	100.34661				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.85947				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 26/11/2021 Spot Bond					0.00000	100.58035				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	100.41971				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 FRS277 SPOT										0.00	0	
Total For FRS277										0.00	0	
FRS277 On 30/09/2024 Spot Bond					0.00000	100.43578				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.61753				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.48714				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.65500	1.65500	1.65500	324.07418				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.39500	325.88476	1.39500	325.75972				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.39500	1.39500	1.39500	325.75972				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.65000	175.20970	0.65000	175.14603				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.65000	175.20970	0.65000	175.14603				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.15078				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										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
FRS64 On 26/01/2042 Spot Bond			4.79000	103.68344	4.79000	103.63427				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.25000	73.43956	4.25000	113.56420				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.93000	2.93000	2.93000	152.36115				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.21000	3.21000	3.21000	151.03168				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.45500	2.45500	2.45500	318.95805				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.48500	5.48500	5.48500	103.97813				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.84500	114.72453	6.84500	114.70344				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.03500	111.10539	7.03500	111.08452				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.80500	107.33559	7.80500	107.31301		80,397,744,000.00		10,300,800	14,708,60	
Total FRX26 SPOT								80,397,744,000.00		10,300,800	14,708,60	
Total For FRX26								80,397,744,000.00		10,300,800	14,708,60	
FRX27 On 07/03/2027 Spot Bond			7.83500	111.37363	7.83500	111.34999				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.25500	111.86251	8.25500	111.83792				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.98500	106.52146	8.98500	106.49602				0.00	0	
Total FRX30 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 FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.25500	103.03515	9.25500	103.00983				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.40000	107.91658	9.40000	107.88935				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.68000	77.21478	10.68000	77.19271				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.72052				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.08126				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.84392				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.80298				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.83080				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.83898				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.06838				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	100.07201				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.07685				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 FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.07925				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.87401				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.77183				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	100.79655				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.83669				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.78994				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.81960				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.14673				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.68000	114.86820	3.68000	114.81704				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.68289				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										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
GRT17 On 17/10/2023 Spot Bond			6.43500	106.92454	6.43500	106.90595				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.85861				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.90841				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.84500	106.97615	6.84500	106.95636				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.04679				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.90538				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.76198				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.01929				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.37640				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.27003				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.52010				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.24195				0.00	0	
Total GRT29 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 GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.11831				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.70675				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.73782				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.53284				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.66857				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.96920				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.27933				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.13283				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.01605				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.40222				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.88316				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.31220				0.00	0	1,514,000,00

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 GRT45 SPOT										0.00	0	1,514,000,00
Total For GRT45										0.00	0	1,514,000,00
GRT47 On 22/04/2024 Spot Bond					0.00000	99.95971				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.14553				0.00	0	50,000,00
Total GRT48 SPOT										0.00	0	50,000,00
Total For GRT48										0.00	0	50,000,00
H10T1 On 26/02/2023 Spot Bond					0.00000	101.34268				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.51309				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.36082				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.90589				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	101.01506				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.42943				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.26517				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.68624				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.93528				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										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
HILB09 On 29/03/2025 Spot Bond					0.00000	98.86929				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.31523				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.73788				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.62273				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.57630				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.29844				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.28027				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.27517				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.99500	322.01575	1.99500	321.88695				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.34500	2.34500	2.34500	328.34291				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.31000	101.78062	10.31000	101.75283				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.76000	78.47578	4.76000	102.87698				0.00	0	738,000,00
Total HWAY33 SPOT										0.00	0	738,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For HWAY33									0.00	0	738,000,00
HWAY3 On 31/07/2034 Spot Bond			11.36000	87.95598	11.36000	87.92958			220,845,216,000.00	19,440,600	14,305,058,90
Total HWAY34 SPOT									220,845,216,000.00	19,440,600	14,305,058,90
Total For HWAY34									220,845,216,000.00	19,440,600	14,305,058,90
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.06045	100.00000	11.03610			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.43000	87.05473	11.43000	87.02844			0.00	0	6,300,000,00
Total HWAY35 SPOT									0.00	0	6,300,000,00
Total For HWAY35									0.00	0	6,300,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.05886	100.00000	11.03452			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	100.21066			0.00	30,000,000,000	15,150,000,00
Total HWF11 SPOT									0.00	30,000,000,000	15,150,000,00
Total For HWF11									0.00	30,000,000,000	15,150,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.03324			0.00	0	88,000,00
Total HWF12 SPOT									0.00	0	88,000,00
Total For HWF12									0.00	0	88,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.71360			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.36500	155.14962	2.36000	155.11043			245,616,838,500,000.00	103,854,900,000	430,344,489,20
Total I2025 SPOT									15,616,838,500,000.00	103,854,900,000	430,344,489,20
Total For I2025									15,616,838,500,000.00	103,854,900,000	430,344,489,20
I2029 On 31/03/2029 Spot Bond			3.16500	114.47537	3.21000	114.07413			11,901,666,000,000.00	3,760,400,000	217,400,300,00
Total I2029 SPOT									11,901,666,000,000.00	3,760,400,000	217,400,300,00
Total For I2029									11,901,666,000,000.00	3,760,400,000	217,400,300,00
I2033 On 28/02/2033 Spot Bond			3.92500	108.70973	3.93000	108.60664			266,115,000,000,000.00	67,800,000,000	185,022,985,90
Total I2033 SPOT									36,115,000,000,000.00	67,800,000,000	185,022,985,90
Total For I2033									36,115,000,000,000.00	67,800,000,000	185,022,985,90
I2038 On 31/01/2038 Spot Bond			4.18500	121.58783	4.19000	121.45358			112,593,522,069,000.00	26,904,067,400	326,224,790,00
Total I2038 SPOT									12,593,522,069,000.00	26,904,067,400	326,224,790,00
Total For I2038									12,593,522,069,000.00	26,904,067,400	326,224,790,00
I2046 On 31/03/2046 Spot Bond			4.22000	109.07286	4.21000	109.20682			543,620,447,686,000.00	128,820,011,300	306,722,943,60

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 I2046 SPOT										13,620,447,686,000.00	128,820,011,300	306,722,943,600
Total For I2046										13,620,447,686,000.00	128,820,011,300	306,722,943,600
I2050 On 31/12/2050 Spot Bond			4.24000	112.04905	4.19500	112.93457				136,896,834,632,000.00	32,286,989,300	287,538,850,000
Total I2050 SPOT										16,896,834,632,000.00	32,286,989,300	287,538,850,000
Total For I2050										16,896,834,632,000.00	32,286,989,300	287,538,850,000
IBL101 On 24/05/2022 Spot Bond			6.33000	6.33000	6.33000	105.22445				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.19565				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.11500	321.24909	2.11500	321.11956				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.87959				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.81034				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.00694				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.90172				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.11296				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.75293				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.07237				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										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
IBL132 On 12/08/2024 Spot Bond					0.00000	101.02175				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.72241				0.00	200,000,000	100,000,000
Total IBL133 SPOT										0.00	200,000,000	100,000,000
Total For IBL133										0.00	200,000,000	100,000,000
IBL134 On 17/10/2024 Spot Bond					0.00000	100.14814				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.85991				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.80560				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.68307				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.60991				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.81035				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.80623				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.44904				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.23752				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.69556				0.00	0	
Total IBL148 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 IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.72552				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	97.12002				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.80244				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.01320				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	99.97749				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.97659				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.98527				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.13284				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.08449				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.19450				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.08257				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.83631				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 IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.86602				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	99.99999				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.99994				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL179 On 15/11/2021 Spot Bond					0.00000	100.84530				0.00	0	
Total IBL179 SPOT										0.00	0	
Total For IBL179										0.00	0	
IBL180 On 19/11/2021 Spot Bond					0.00000	100.78966				0.00	0	
Total IBL180 SPOT										0.00	0	
Total For IBL180										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.74420				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.77050				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL183 On 30/11/2021 Spot Bond					0.00000	100.63995				0.00	0	
Total IBL183 SPOT										0.00	0	
Total For IBL183										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.52642				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.54499				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.15359				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										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
IBL36 On 31/01/2022 Spot Bond			0.73000	0.73000	0.73000	175.10618				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.01500	108.60736	7.01500	108.58701			280,600,000,000.00		40,000,000	20,000,000
Total IBL60 SPOT									280,600,000,000.00		40,000,000	20,000,000
Total For IBL60									280,600,000,000.00		40,000,000	20,000,000
IBL67 On 31/01/2022 Spot Bond			1.00000	175.03714	1.00000	174.97185				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.40500	108.89672	5.40500	108.88094				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.51898				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.64500	106.26355	8.64500	106.23912				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.26500	110.55090	10.26500	110.72457				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.65006				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.36500	109.75696	9.36500	109.72951				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.11491				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.93824				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.99880				0.00	0	
Total IDCG15 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 IDCG15										0.00	0	
IDCG15 On 12/11/2025 Spot Bond					0.00000	99.63256				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.04105				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.50294				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.22504				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.40574				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.08716				0.00	0	100,000,00
Total IDCG22 SPOT										0.00	0	100,000,00
Total For IDCG22										0.00	0	100,000,00
IDCG23 On 29/01/2027 Spot Bond					0.00000	99.95117				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.50895				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.09500	104.83003	8.09500	104.80730				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	101.77392				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.60868				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 INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.94921				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	102.72102				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	98.67556				0.00	0	250,000,00
Total INLV07 SPOT										0.00	0	250,000,00
Total For INLV07										0.00	0	250,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	103.05989				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.85815				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.49962				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.40711				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.41443				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.33069				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.72779				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.11559				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										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
IPF25 On 15/10/2023 Spot Bond					0.00000	100.05462				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.04132				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.06020				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.32525				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.85404				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.27498				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.54696				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC35 On 10/11/2021 Spot Bond					0.00000	100.81181				0.00	0	
Total IPFC35 SPOT										0.00	0	
Total For IPFC35										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.49450				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	100.59436	2.75000	100.58684				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.86500	188.34391	4.86500	188.25392				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.71731				0.00	0	100,000,00
Total IV035 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 IV035										0.00	0	100,000,00
IV039 On 31/01/2022 Spot Bond			2.15000	2.15000	2.15000	174.40202				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.55697				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.35000	8.35000	8.35000	105.45389				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.68071				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.59500	174.74457	1.59500	174.67655			446,600,000,000.00		280,000,000	2,640,000,00
Total IV045 SPOT									446,600,000,000.00		280,000,000	2,640,000,00
Total For IV045									446,600,000,000.00		280,000,000	2,640,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	102.28969				0.00	200,000,000	100,000,00
Total IV046 SPOT										0.00	200,000,000	100,000,00
Total For IV046										0.00	200,000,000	100,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	103.00136				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.76500	189.43711	4.76500	189.34709				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.83000	104.48111	6.83000	104.46173				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.15505				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	100.01335				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 IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.69487				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.07670				0.00	400,000,000	200,000,000
Total IVC145 SPOT										0.00	400,000,000	200,000,000
Total For IVC145										0.00	400,000,000	200,000,000
IVC146 On 03/06/2023 Spot Bond					0.00000	101.12028				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.40697				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.67812				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.66575				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.70069				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	100.73912				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.50839				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										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
IVC176 On 05/06/2023 Spot Bond					0.00000	100.66187				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.38929				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.13223				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.95622				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.62393				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.47448				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.43136	7.40000	102.41103				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.81381				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.80568				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.99553				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.51681				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.57558	7.23000	101.55598				0.00	0	
Total IVC194 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 IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.27913				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.24499				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.76065				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.01543	7.45000	100.99502				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.72767				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	109.34981	3.91012	103.92373				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVZ063 On 21/10/2021 Spot Bond			4.00000	4.00000	4.00000	99.92335				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	99.84681				0.00	0	
Total IVZ064 SPOT										0.00	0	
Total For IVZ064										0.00	0	
IVZ065 On 04/11/2021 Spot Bond			4.00000	4.00000	4.00000	99.77039				0.00	0	
Total IVZ065 SPOT										0.00	0	
Total For IVZ065										0.00	0	
IVZ066 On 11/11/2021 Spot Bond			4.00000	4.00000	4.00000	99.69409				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	99.53043				0.00	0	
Total IVZ067 SPOT										0.00	0	
Total For IVZ067										0.00	0	
IVZ068 On 02/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.45260				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 IVZ068 SPOT										0.00	0	
Total For IVZ068										0.00	0	
IVZ069 On 09/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.37489				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	99.30000				0.00	0	
Total IVZ070 SPOT										0.00	0	
Total For IVZ070										0.00	0	
IVZ071 On 06/01/2022 Spot Bond			4.15000	4.15000	4.15000	99.05397				0.00	0	
Total IVZ071 SPOT										0.00	0	
Total For IVZ071										0.00	0	
IVZ072 On 13/01/2022 Spot Bond			4.15000	4.15000	4.15000	98.97594				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	100.55915				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.31500	99.89630	6.31500	99.87904				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.40369				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.95278				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	99.99999				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.13695				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										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
KAP016 On 29/04/2022 Spot Bond					0.00000	100.20064				0.00	200,000,000	800,000,000
Total KAP016 SPOT										0.00	200,000,000	800,000,000
Total For KAP016										0.00	200,000,000	800,000,000
KAP017 On 19/10/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.14078				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	99.87114				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.52873				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.53056				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.77550				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.84500	121.00445	8.84500	120.97599				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.80743				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.82500	103.51469	6.82500	103.49561				0.00	0	659,894,800
Total LGL06 SPOT										0.00	0	659,894,800
Total For LGL06										0.00	0	659,894,800
LGL07 On 04/10/2022 Spot Bond					0.00000	101.15868				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.51078				0.00	0	
Total LGL08 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 LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.91644				0.00	0	700,000,00
Total LGL09 SPOT										0.00	0	700,000,00
Total For LGL09										0.00	0	700,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.66887				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.88629				0.00	5,780,000,000	2,890,000,00
Total LGL11 SPOT										0.00	5,780,000,000	2,890,000,00
Total For LGL11										0.00	5,780,000,000	2,890,000,00
LHL28 On 13/02/2022 Spot Bond					0.00000	101.79532				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.54052				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.88804				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.91257				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.76337				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.51218				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.75062				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.81080				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.60620				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 MBF069 SPOT									0.00	0	
Total For MBF069									0.00	0	
MBF071 On 28/05/2024 Spot Bond					0.00000	100.95941			0.00	0	
Total MBF070 SPOT									0.00	0	
Total For MBF070									0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.42046			0.00	0	
Total MBF071 SPOT									0.00	0	
Total For MBF071									0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.62144			0.00	0	2,500,000,00
Total MBP038 SPOT									0.00	0	2,500,000,00
Total For MBP038									0.00	0	2,500,000,00
MBP04 On 23/02/2023 Spot Bond					0.00000	100.79006			0.00	0	
Total MBP040 SPOT									0.00	0	
Total For MBP040									0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	99.90018			0.00	0	
Total MBP043 SPOT									0.00	0	
Total For MBP043									0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.66365			0.00	0	
Total MBP045 SPOT									0.00	0	
Total For MBP045									0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.86266			0.00	0	
Total MBP046 SPOT									0.00	0	
Total For MBP046									0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.72733			0.00	0	
Total MBP047 SPOT									0.00	0	
Total For MBP047									0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.29230			0.00	0	
Total MBP048 SPOT									0.00	0	
Total For MBP048									0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.29828			0.00	0	
Total MBP049 SPOT									0.00	0	
Total For MBP049									0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.05895			0.00	0	1,000,000,00
Total MBP050 SPOT									0.00	0	1,000,000,00
Total For MBP050									0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP05 On 12/03/2023 Spot Bond					0.00000	100.75614				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.28816				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.09500	8.09500	8.09500	112.40430				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.22400	105.63526	6.22400	105.61766				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	101.21382				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.56413				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.50336				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.74500	105.54841	8.74500	105.52373				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.63193				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.99500	95.24195	8.99500	95.41040				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.95166				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.83552				0.00	0	
Total MTN09 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 MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.46877				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.01879				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.37914				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	101.00337				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.04155				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.57940				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.31710				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.06118				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.62939				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.45612				0.00	100,000,000	50,000,000
Total MTN20 SPOT										0.00	100,000,000	50,000,000
Total For MTN20										0.00	100,000,000	50,000,000
MTN21 On 29/06/2023 Spot Bond					0.00000	102.02678				0.00	320,000,000	160,000,000
Total MTN21 SPOT										0.00	320,000,000	160,000,000
Total For MTN21										0.00	320,000,000	160,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	99.84052				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 MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.69000	100.37018	8.69000	100.34698				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.82699				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.46989				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.34115				0.00	0	350,000,00
Total MTN26 SPOT										0.00	0	350,000,00
Total For MTN26										0.00	0	350,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	101.14861				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.49161				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.52409				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.50343				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.26334				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.88329				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.88329				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										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
MWAR(On 22/11/2023 Spot Bond					0.00000	100.94541				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.94534				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.95581				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.46871				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.60227				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.91079				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.40807				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.52365				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.62172				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.71177				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.56500	105.18967	6.56500	105.17120				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.91500	107.35666	6.91500	107.33683				0.00	0	
Total NAM03 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 NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.62500	105.58401	9.62500	105.55705			0.00	0	
Total NAM04 SPOT									0.00	0	
Total For NAM04									0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.25276			0.00	0	
Total NBG01G SPOT									0.00	0	
Total For NBG01G									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.22873			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.13674			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.40900			0.00	0	1,000,000,00
Total NBG04G SPOT									0.00	0	1,000,000,00
Total For NBG04G									0.00	0	1,000,000,00
NBG05 On 25/10/2024 Spot Bond					0.00000	101.14835			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.13714			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.48000	107.97938	6.48000	107.96037			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.78000	102.54381	5.78000	102.52787			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.00900	108.82765	7.00900	108.80727			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.24500	106.25646	8.24500	106.23301			0.00	0	
Total NBK17A SPOT									0.00	0	
Total For NBK17A									0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.31000	105.67800	6.31000	105.66005			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 NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.55500	114.73405	7.55500	114.71080				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.51000	112.08892	8.51000	112.06355				0.00	0	689,000,00
Total NBK21A SPOT										0.00	0	689,000,00
Total For NBK21A										0.00	0	689,000,00
NBK22 On 19/11/2022 Spot Bond			5.40500	109.04236	5.40500	109.02656				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.23000	116.48407	7.23000	116.46160				0.00	0	38,000,00
Total NBK23A SPOT										0.00	0	38,000,00
Total For NBK23A										0.00	0	38,000,00
NBK24 On 19/11/2027 Spot Bond			8.27000	117.09958	8.27000	117.07379				0.00	0	1,038,000,00
Total NBK24A SPOT										0.00	0	1,038,000,00
Total For NBK24A										0.00	0	1,038,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.99873				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.89000	5.89000	5.89000	107.81957				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.23204				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	40.56394	100.00000	40.47465				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.54097				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.58000	114.45437	8.58000	114.42824				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										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
NBK28 On 02/08/2023 Spot Bond			5.96500	108.88628	5.96500	108.86889				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.77000	113.01545	7.77000	112.99204				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.26500	108.71385	6.26500	108.69563				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.98500	110.71625	5.98500	110.69851				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.26956				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.71723				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.83073				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.42000	10.42000	10.42000	74.09609				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	104.13016				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.15396				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.51945				0.00	80,000,000	40,000,000
Total NBK43B SPOT										0.00	80,000,000	40,000,000
Total For NBK43B										0.00	80,000,000	40,000,000
NBK45 On 15/02/2023 Spot Bond					0.00000	101.57283				0.00	0	850,000,000
Total NBK45B SPOT										0.00	0	850,000,000

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 NBK45B										0.00	0	850,000,00
NBK46I On 15/08/2025 Spot Bond					0.00000	101.84771				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.21893				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.93378				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.64965				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.92000				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.92398				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.51551				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.36982				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.51016				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.12635				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.06447				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.16845				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 NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.54931				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.95496				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.15561				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.87191				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.00255				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.05268				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.46085				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			9.59000	103.12691	9.59000	103.10023				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.45691				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.62500	102.67906	9.62500	102.65240				0.00	0	
Total NCLN85 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 NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.46085				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.46701				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.47487				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.56842				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.56842				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.85274				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.97006				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.69395				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.19706				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.63730				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	103.42948				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.91362				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 NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.37927				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.10384				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.65403				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.88118				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	102.99692				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.53867				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.31860				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.93762				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.64067				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.94148				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.70776				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										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
NGT1G On 16/06/2026 Spot Bond					0.00000	100.71130				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.10380				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.05687				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.46862				0.00	0	120,000,00
Total NHM011 SPOT										0.00	0	120,000,00
Total For NHM011										0.00	0	120,000,00
NHM01 On 13/06/2022 Spot Bond					0.00000	101.61475				0.00	60,000,000	30,000,00
Total NHM012 SPOT										0.00	60,000,000	30,000,00
Total For NHM012										0.00	60,000,000	30,000,00
NHM01 On 20/11/2021 Spot Bond					0.00000	101.07148				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.69827				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.50687				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	104.18987				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.34200				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.84135				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.93000	4.93000	4.93000	219.11110				0.00	0	
Total NI202 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 NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.47500	3.47500	3.47500	204.11716				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.11500	3.11500	3.11500	151.48121				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.50500	3.50500	3.50500	111.79764				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			4.94000	4.94000	4.94000	110.32795				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.22000	3.22000	3.22000	150.98445				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	202.58931	3.45000	202.50033				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.02000	3.02000	3.02000	151.93232				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.12000	3.12000	3.12000	208.40864				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.26500	206.73339	3.26500	206.64352				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.05500	108.78406	5.05500	108.73169				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.56382				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 NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.65610				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.75392				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	134.87459				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.42089				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.53832				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.93550				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.88486				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.51444				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.08191				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	123.27033				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.44889				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										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
NN04 On 22/02/2024 Spot Bond					0.00000	100.89876				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.13987				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	148.62595				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.23135				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	148.41093				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	142.20009				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.55880				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	127.53876				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.07481				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	97.20579				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	93.41434				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.55756				0.00	0	
Total NN058 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 NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.58816				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.24707				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.57853				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.78202				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.42097				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.86621				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.47510				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.60505				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.54421				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.47510				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.08954				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.11824				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 NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	100.58711				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	120.04000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	116.42000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	122.05000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	120.59000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	119.68380				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	114.05939				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	100.84063				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.92429				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	106.27048				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	114.05939				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										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
NNF03 On 19/04/2022 Spot Bond					0.00000	106.25837				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03 On 29/12/2021 Spot Bond					0.00000	100.27624				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF04 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	99.98731				0.00	0	
Total NNF040 SPOT										0.00	0	
Total For NNF040										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	99.98731				0.00	0	
Total NNF041 SPOT										0.00	0	
Total For NNF041										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	93.00142				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 26/10/2021 Spot Bond					0.00000	102.10623				0.00	0	
Total NNF043 SPOT										0.00	0	
Total For NNF043										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	102.08007				0.00	0	
Total NNF044 SPOT										0.00	0	
Total For NNF044										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	99.86830				0.00	0	
Total NNF045 SPOT										0.00	0	
Total For NNF045										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	94.38945				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04 On 05/11/2021 Spot Bond					0.00000	102.02253				0.00	0	
Total NNF047 SPOT										0.00	0	
Total For NNF047										0.00	0	
NNF04 On 05/05/2022 Spot Bond					0.00000	100.96024				0.00	0	
Total NNF048 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 NNF048										0.00	0	
NNF048 On 08/11/2021 Spot Bond					0.00000	100.93698				0.00	0	
Total NNF049 SPOT										0.00	0	
Total For NNF049										0.00	0	
NNF049 On 12/11/2021 Spot Bond					0.00000	100.89554				0.00	0	
Total NNF050 SPOT										0.00	0	
Total For NNF050										0.00	0	
NNF050 On 18/11/2021 Spot Bond					0.00000	100.81110				0.00	0	
Total NNF051 SPOT										0.00	0	
Total For NNF051										0.00	0	
NNF051 On 22/02/2022 Spot Bond					0.00000	100.80511				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF052 On 23/11/2021 Spot Bond					0.00000	100.74148				0.00	0	
Total NNF053 SPOT										0.00	0	
Total For NNF053										0.00	0	
NNF053 On 30/11/2021 Spot Bond					0.00000	100.64667				0.00	0	
Total NNF054 SPOT										0.00	0	
Total For NNF054										0.00	0	
NNF054 On 08/12/2021 Spot Bond					0.00000	100.52414				0.00	0	
Total NNF055 SPOT										0.00	0	
Total For NNF055										0.00	0	
NNF055 On 13/12/2021 Spot Bond					0.00000	100.45419				0.00	0	
Total NNF056 SPOT										0.00	0	
Total For NNF056										0.00	0	
NNF056 On 22/03/2022 Spot Bond					0.00000	100.37319				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF057 On 22/03/2022 Spot Bond					0.00000	100.36337				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF058 On 22/03/2022 Spot Bond					0.00000	100.36337				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF059 On 12/09/2024 Spot Bond					0.00000	101.41019				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 NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 28/03/2022 Spot Bond					0.00000	100.28759				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06 On 29/12/2021 Spot Bond					0.00000	100.27214				0.00	0	
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF06 On 29/12/2021 Spot Bond					0.00000	100.27483				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	
NNF06 On 04/01/2022 Spot Bond					0.00000	100.25688				0.00	0	
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	
NNF06 On 13/01/2022 Spot Bond					0.00000	100.08158				0.00	0	
Total NNF064 SPOT										0.00	0	
Total For NNF064										0.00	0	
NNF06 On 13/01/2022 Spot Bond					0.00000	100.08158				0.00	0	
Total NNF065 SPOT										0.00	0	
Total For NNF065										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	131.81823				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.39535				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.87400				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.87564				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.80349				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										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
NQ1B10 On 22/05/2052 Spot Bond					0.00000	100.65643				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B17 On 22/05/2052 Spot Bond					0.00000	111.55942				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B20 On 22/05/2023 Spot Bond					0.00000	100.93780				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B21 On 22/05/2022 Spot Bond					0.00000	100.89886				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C10 On 22/05/2052 Spot Bond					0.00000	100.72613				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C17 On 22/05/2052 Spot Bond					0.00000	113.69114				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D5 On 22/05/2052 Spot Bond					0.00000	100.74934				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA022 On 31/10/2022 Spot Bond			6.98500	110.89865	6.98500	110.87797				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA023 On 31/05/2023 Spot Bond			2.32500	203.67523	2.32500	203.59196				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA028 On 30/11/2028 Spot Bond			10.05000	115.71801	10.05000	115.68701				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA028/R186 On 30/11/2028 Spot Bond			100.00000	17.05383	100.00000	17.01609				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	100.57055				0.00	0	
Total NTC21 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 NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.31801				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.87050				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.50888				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.51565				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.42091				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	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.60074				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.85012				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	100.44123				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.66130				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.27500	102.51634	6.27500	102.49916				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.82500	110.14529	7.82500	110.12194				0.00	0	1,530,000,00

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 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			6.50000	104.85935	6.50000	104.84083				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.30000	111.09902	8.30000	111.07407				0.00	0	660,000,00
Total OML10 SPOT										0.00	0	660,000,00
Total For OML10										0.00	0	660,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.45511				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.42395				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.38067				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.86655				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.86811				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.52316				0.00	0	10,000,000,00
Total PEP03 SPOT										0.00	0	10,000,000,00
Total For PEP03										0.00	0	10,000,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	101.30759				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.76803				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.78362				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										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
PMM57 On 08/10/2023 Spot Bond					0.00000	100.17235				0.00	0	1,100,000,00
Total PMM57 SPOT										0.00	0	1,100,000,00
Total For PMM57										0.00	0	1,100,000,00
PRE2A On 20/02/2022 Spot Bond					0.00000	100.91255				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.02697				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.04331				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.05964				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.84000	114.57818	7.84500	114.53174				072,753,022,656,000.00	1,922,545,028,400	2,875,661,019,00
Total R186 SPOT										2,753,022,656,000.00	922,545,028,400	375,661,019,00
Total For R186										2,753,022,656,000.00	922,545,028,400	375,661,019,00
R197 On 07/12/2023 Spot Bond			1.04500	328.16940	1.04500	328.04661				21,527,000,000,000.00	20,600,000,000	101,677,919,60
Total R197 SPOT										21,527,000,000,000.00	20,600,000,000	101,677,919,60
Total For R197										21,527,000,000,000.00	20,600,000,000	101,677,919,60
R202 On 07/12/2033 Spot Bond			3.91500	241.51046	3.93000	241.05265				17,617,500,000,000.00	4,500,000,000	239,768,862,80
Total R202 SPOT										17,617,500,000,000.00	4,500,000,000	239,768,862,80
Total For R202										17,617,500,000,000.00	4,500,000,000	239,768,862,80
R2023 On 28/02/2023 Spot Bond			5.34500	104.17919	5.31500	104.20391				168,533,850,831,500.00	31,531,122,700	125,358,426,70
Total R2023 SPOT										168,533,850,831,500.00	31,531,122,700	125,358,426,70
Total For R2023										168,533,850,831,500.00	31,531,122,700	125,358,426,70
R2030 On 31/01/2030 Spot Bond			9.39500	93.83277	9.42500	93.64820				925,903,369,531,000.00	630,750,757,800	2,201,186,308,30
Total R2030 SPOT										925,903,369,531,000.00	630,750,757,800	2,201,186,308,30
Total For R2030										925,903,369,531,000.00	630,750,757,800	2,201,186,308,30
R2032 On 31/03/2032 Spot Bond			10.00000	89.25877	10.03000	89.05801				189,820,622,000,000.00	518,982,062,200	1,660,311,823,70
Total R2032 SPOT										189,820,622,000,000.00	518,982,062,200	1,660,311,823,70
Total For R2032										189,820,622,000,000.00	518,982,062,200	1,660,311,823,70
R2035 On 28/02/2035 Spot Bond			10.47500	89.83259	10.51000	89.57951				730,920,954,042,500.00	260,708,444,300	1,131,865,176,90
Total R2035 SPOT										730,920,954,042,500.00	260,708,444,300	1,131,865,176,90
Total For R2035										730,920,954,042,500.00	260,708,444,300	1,131,865,176,90

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 R2035									10,920,954,042,500.00	260,708,444,300	131,865,176,90
R2037 On 31/01/2037 Spot Bond			10.65500	85.75873	10.70500	85.40760			806,849,818,667,000.00	544,988,251,400	1,456,911,002,10
Total R2037 SPOT									16,849,818,667,000.00	544,988,251,400	456,911,002,10
Total For R2037									16,849,818,667,000.00	544,988,251,400	456,911,002,10
R2040 On 31/01/2040 Spot Bond			10.78500	87.82718	10.82500	87.52175			091,040,625,951,000.00	286,605,528,600	1,000,065,595,50
Total R2040 SPOT									11,040,625,951,000.00	286,605,528,600	1,000,065,595,50
Total For R2040									11,040,625,951,000.00	286,605,528,600	1,000,065,595,50
R2044 On 31/01/2044 Spot Bond			10.81000	84.66655	10.85000	84.35679			231,977,553,653,000.00	576,501,161,300	1,808,541,191,70
Total R2044 SPOT									11,977,553,653,000.00	576,501,161,300	1,808,541,191,70
Total For R2044									11,977,553,653,000.00	576,501,161,300	1,808,541,191,70
R2048 On 28/02/2048 Spot Bond			10.76000	83.68436	10.79000	83.43933			904,413,326,480,000.00	548,737,298,000	1,038,662,739,20
Total R2048 SPOT									14,413,326,480,000.00	548,737,298,000	1,038,662,739,20
Total For R2048									14,413,326,480,000.00	548,737,298,000	1,038,662,739,20
R209 On 31/03/2036 Spot Bond			10.43000	69.48611	10.48000	69.18301			964,970,086,308,000.00	380,150,535,600	999,463,672,90
Total R209 SPOT									14,970,086,308,000.00	380,150,535,600	999,463,672,90
Total For R209									14,970,086,308,000.00	380,150,535,600	999,463,672,90
R210 On 31/03/2028 Spot Bond			2.76500	212.89251	2.76500	212.80283			6,705,125,000,000.00	2,425,000,000	69,244,000,00
Total R210 SPOT									6,705,125,000,000.00	2,425,000,000	69,244,000,00
Total For R210									6,705,125,000,000.00	2,425,000,000	69,244,000,00
R212 On 31/01/2022 Spot Bond			0.14000	175.46176	0.40000	175.27064			215,124,000,000,000.00	1,536,600,000,000	252,100,303,80
Total R212 SPOT									15,124,000,000,000.00	536,600,000,000	252,100,303,80
Total For R212									15,124,000,000,000.00	536,600,000,000	252,100,303,80
R213 On 28/02/2031 Spot Bond			9.74000	84.36726	9.76500	84.21068			522,806,951,570,000.00	669,692,705,500	757,129,295,40
Total R213 SPOT									22,806,951,570,000.00	669,692,705,500	757,129,295,40
Total For R213									22,806,951,570,000.00	669,692,705,500	757,129,295,40
R214 On 28/02/2041 Spot Bond			10.78500	66.34789	10.82000	66.12565			959,781,766,593,000.00	1,201,648,749,800	930,151,863,50
Total R214 SPOT									19,781,766,593,000.00	201,648,749,800	130,151,863,50
Total For R214									19,781,766,593,000.00	201,648,749,800	130,151,863,50
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.72257			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.33409			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.98734			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 RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.08063				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.81795				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.95163				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.36661				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.04042				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.51575				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.39614				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.41439				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.29969				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.75699				0.00	0	500,000,00
Total RDFB23 SPOT										0.00	0	500,000,00
Total For RDFB23										0.00	0	500,000,00
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.46755				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										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
RDFB2 ¹ On 28/11/2024 Spot Bond					0.00000	99.77198				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 ⁷ On 26/07/2024 Spot Bond					0.00000	99.89717				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 ¹ On 13/05/2026 Spot Bond					0.00000	101.32730				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 ¹ On 17/09/2022 Spot Bond					0.00000	100.50812				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 ¹ On 31/01/2028 Spot Bond					0.00000	101.31741				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 ¹ On 07/12/2021 Spot Bond					0.00000	101.11085				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40 ¹ On 29/01/2024 Spot Bond					0.00000	102.06758				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 ¹ On 05/12/2022 Spot Bond					0.00000	101.02963				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 ¹ On 09/08/2024 Spot Bond					0.00000	100.14674				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 ¹ On 17/04/2023 Spot Bond					0.00000	100.02718				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 ¹ On 17/04/2023 Spot Bond					0.00000	100.17917				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 ¹ On 13/10/2022 Spot Bond					0.00000	100.12667				0.00	0	
Total RES40 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 RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.77286				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.44848				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	99.95518				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.06034				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.45426				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RMBI06 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	
RW23 On 10/12/2023 Spot Bond			6.99500	108.33131	6.99500	108.31096				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.95500	95.60476	11.95500	95.57444				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.06500	101.01023	11.06500	100.98052				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.62597				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.11500	100.98186	10.11500	100.95464				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.47500	108.12074	5.47500	108.10487				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 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	101.11395				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.17145				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.80500	112.79654	7.80500	112.77307				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.71711				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.71500	108.92670	6.71500	108.90715				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.80000	104.80640	7.80000	104.78462				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.01500	111.36780	8.01500	111.34388				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.84000	109.33633	6.84000	109.31602				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.03500	107.94892	7.03500	107.92865				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.92500	106.68874	8.92500	106.66342				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										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
SBS4 On 16/11/2021 Spot Bond			4.37000	103.96393	4.37000	103.95152				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.61000	108.80588	5.61000	108.78951				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.50500	115.44943	7.50500	115.42632				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.29500	116.56427	8.29500	116.53853				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.80000	107.97412	5.80000	107.95735				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.17628				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.44153				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.31000	103.46906	4.31000	103.45699				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.49500	6.49500	6.49500	108.96151				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.26756				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.00481				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.10085				0.00	0	
Total SBS55 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 SBS55									0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.99000	105.65005	4.99000	105.63582			0.00	0	
Total SBS56 SPOT									0.00	0	
Total For SBS56									0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.21063			0.00	0	
Total SBS57 SPOT									0.00	0	
Total For SBS57									0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.27554			0.00	0	
Total SBS58 SPOT									0.00	0	
Total For SBS58									0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.44545			0.00	0	
Total SBS60 SPOT									0.00	0	
Total For SBS60									0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.78506			0.00	0	400,000,00
Total SBS62 SPOT									0.00	0	400,000,00
Total For SBS62									0.00	0	400,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	101.99183			0.00	0	
Total SBS63 SPOT									0.00	0	
Total For SBS63									0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.25682			0.00	0	
Total SBS64 SPOT									0.00	0	
Total For SBS64									0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.65108			0.00	0	
Total SBS65 SPOT									0.00	0	
Total For SBS65									0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.53389			0.00	0	
Total SBS66 SPOT									0.00	0	
Total For SBS66									0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.21072			0.00	0	850,000,00
Total SBS67 SPOT									0.00	0	850,000,00
Total For SBS67									0.00	0	850,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	101.19969			0.00	600,000,000	600,000,00
Total SBS68 SPOT									0.00	600,000,000	600,000,00
Total For SBS68									0.00	600,000,000	600,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.70959			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 SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.44500	325.56004	1.44500	325.43467				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.93000	4.93000	4.93000	219.11110				0.00	0	5,250,000,00
Total SBSI14 SPOT										0.00	0	5,250,000,00
Total For SBSI14										0.00	0	5,250,000,00
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.79581				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.82328				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.09243				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.47688				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.98257				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.41635				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			40,000,000,000,000.00		400,000,000	6,200,000,00
Total SBT105 SPOT									10,000,000,000,000.00		400,000,000	6,200,000,00
Total For SBT105									10,000,000,000,000.00		400,000,000	6,200,000,00
SBT106 On 31/12/2026 Spot Bond					0.00000	100.15491				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.60246				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										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
SBT202 On 03/12/2023 Spot Bond					0.00000	102.35649				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.68500	111.15443	6.68500	111.13446				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.46918				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.98117				0.00	6,000,000,000	3,000,000,000
Total SBT206 SPOT										0.00	6,000,000,000	3,000,000,000
Total For SBT206										0.00	6,000,000,000	3,000,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	106.38576				0.00	14,260,000,000	7,230,000,000
Total SBT207 SPOT										0.00	14,260,000,000	7,230,000,000
Total For SBT207										0.00	14,260,000,000	7,230,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	101.74107				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.47905				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.45129				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.92798				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.96117				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.78500	105.26098	8.78500	99.59939				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.96284				0.00	0	
Total SLRA4 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 SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.03914				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.99776				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.98901				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.05887				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.97162				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.05886				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.04139				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.16358				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.52084				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.09378				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.08503				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.11500	106.67744	7.11500	106.65696				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 SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.85863				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.78539				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.97786				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.19122				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.81030				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.77299				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.79164				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.38511				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.62777				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	100.46325				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.67626				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										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
SPG001 On 15/10/2022 Spot Bond					0.00000	100.47589				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG001 On 15/10/2024 Spot Bond					0.00000	100.26918				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG011 On 01/12/2023 Spot Bond					0.00000	100.84006				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.64232				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.50817				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.29082				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.77500	3.77500	3.77500	148.39041				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.82000	114.66768	7.82000	114.64364				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.25500	87.03129	9.25500	87.00955				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.17003				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.09030				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			6.71500	105.81004	6.71500	105.79084				0.00	0	
Total SSN041 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 SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.89000	111.08374	4.89000	111.03074				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.81691				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.30548				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.65894				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.07500	2.07500	2.07500	321.37511				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	99.90096				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	101.15495				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	100.18280				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.16000	3.16000	3.16000	151.26808				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.09000	5.09000	5.09000	108.25137				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.05000	4.05000	4.05000	107.72433				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 SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			3.94500	3.94500	3.94500	198.58905				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.77902				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.76404				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.72718				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.53438				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.52145				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	101.27146				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	101.14572				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.45464				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.09247				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	100.84495				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										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
SSN08: On 12/09/2025 Spot Bond					0.00000	100.60268				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.15661				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.80500	4.80500	4.80500	221.71799				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.32833				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	102.33128				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.63968				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.84346				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.66940				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.09000	90.19124	10.09000	90.16712				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.63336				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.52984				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			3.99000	95.93858	3.99000	198.06875				0.00	0	
Total SSN104 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 SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.98500	90.85649	4.98500	217.97584				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	101.02411				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.98413				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	100.37263				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/12/2021 Spot Bond					0.00000	100.44726				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.60595				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12: On 22/11/2021 Spot Bond					0.00000	100.80185				0.00	0	
Total SSN122 SPOT										0.00	0	
Total For SSN122										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	100.77579				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN12: On 26/11/2021 Spot Bond					0.00000	100.70912				0.00	0	
Total SSN124 SPOT										0.00	0	
Total For SSN124										0.00	0	
SSN12: On 30/11/2021 Spot Bond					0.00000	100.65069				0.00	0	
Total SSN125 SPOT										0.00	0	
Total For SSN125										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	100.63309				0.00	0	
Total SSN126 SPOT										0.00	0	
Total For SSN126										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	100.63439				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 SSN127 SPOT										0.00	0	
Total For SSN127										0.00	0	
SSN127 On 15/12/2021 Spot Bond					0.00000	100.44388				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	
SSN128 On 21/12/2021 Spot Bond					0.00000	100.36187				0.00	0	
Total SSN129 SPOT										0.00	0	
Total For SSN129										0.00	0	
SSN129 On 21/12/2021 Spot Bond					0.00000	100.36942				0.00	0	
Total SSN130 SPOT										0.00	0	
Total For SSN130										0.00	0	
SSN130 On 22/03/2022 Spot Bond					0.00000	100.36037				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN131 On 04/01/2022 Spot Bond					0.00000	100.22300				0.00	0	
Total SSN132 SPOT										0.00	0	
Total For SSN132										0.00	0	
SSN132 On 03/01/2022 Spot Bond					0.00000	100.25901				0.00	0	
Total SSN133 SPOT										0.00	0	
Total For SSN133										0.00	0	
SSN133 On 12/10/2022 Spot Bond					0.00000	100.10185				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN134 On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000,00
Total SSN135 SPOT										0.00	0	50,000,000,00
Total For SSN135										0.00	0	50,000,000,00
SSN135 On 28/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,000,00
Total SSN136 SPOT										0.00	0	100,000,000,00
Total For SSN136										0.00	0	100,000,000,00
SZ25 On 30/09/2025 Spot Bond			8.41500	102.41535	8.41500	102.39216				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.84330				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										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
T14A12 On 21/11/2021 Spot Bond			4.43500	104.16996	4.43500	104.15736				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	100.70456				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.77763				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.81320				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.16155	7.21000	101.14207				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	99.89803				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.73346				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.40126				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS149 On 31/10/2021 Spot Bond					0.00000	101.05168				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.71309				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.15406				0.00	0	
Total TFS156 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 TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.48214				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.48189				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.84231				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.85322				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS16z On 27/05/2024 Spot Bond					0.00000	100.35402				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16c On 22/10/2022 Spot Bond					0.00000	100.14127				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.50944				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.98886				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.18747				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.28030				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.29518				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	

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 TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.95880				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.43500	104.64212	4.43500	104.62947				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.93057				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.42000	104.27094	4.42000	104.25836				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.97647				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.94843				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.91125				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.10044				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.07869				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.00442				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.51904				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										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
TH14D: On 21/11/2021 Spot Bond					0.00000	101.60597				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.53420				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.83716				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	104.01199				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.76483				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.80720				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.77299				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.87870				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.07635				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.11512				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.95172				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.24447				0.00	0	
Total TH15C2 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 TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.91443				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.17636				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.58340				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.24505				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.90668				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.71045				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2			8.49000	101.36490	8.49000	101.34200				0.00	0	
TH16A: On 21/08/2024 Spot Bond										0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.01598				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.82118				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.78231				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.81652				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.93016	5.76000	100.91459				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 TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.85071				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.90665				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.90976				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.89889				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.97345				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.95326				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.23262				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.36439				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.28689				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.88307				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.93894				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										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
TH17D On 21/02/2026 Spot Bond					0.00000	101.22424				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.68742				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.50682				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.41500	103.31164	6.41500	103.29362				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.26500	107.08114	7.26500	107.06004				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.56097				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.20710				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.29500	102.84857	8.29500	102.82574				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.50233				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.46282				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.77694				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.03164				0.00	0	
Total TL32 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 Intert
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.93500	112.14995	6.93500	112.12917			170,365,210,000.00	24,566,000	1,179,914,90
Total TN23 SPOT									170,365,210,000.00	24,566,000	1,179,914,90
Total For TN23									170,365,210,000.00	24,566,000	1,179,914,90
TN23/R On 06/11/2023 Spot Bond			100.00000	32.57625	100.00000	32.50455			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.68500	104.18689	8.68500	104.16282			185,685,300,000.00	21,380,000	1,743,021,30
Total TN25 SPOT									185,685,300,000.00	21,380,000	1,743,021,30
Total For TN25									185,685,300,000.00	21,380,000	1,743,021,30
TN25/R On 19/08/2025 Spot Bond			100.00000	14.93890	100.00000	14.90601			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.76500	99.94170	9.76500	99.91580			217,364,994,000.00	22,259,600	18,620,393,40
Total TN27 SPOT									217,364,994,000.00	22,259,600	18,620,393,40
Total For TN27									217,364,994,000.00	22,259,600	18,620,393,40
TN27/R On 14/11/2027 Spot Bond			100.00000	13.29894	100.00000	13.26966			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.92500	97.91758	10.92500	97.88897			0.00	0	3,700,000,00
Total TN30 SPOT									0.00	0	3,700,000,00
Total For TN30									0.00	0	3,700,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.09901	8.00000	116.07399			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.02000	90.90443	12.02000	90.87528			420,700,000,000.00	35,000,000	6,430,000,00
Total TN40 SPOT									420,700,000,000.00	35,000,000	6,430,000,00
Total For TN40									420,700,000,000.00	35,000,000	6,430,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.31693	10.75000	100.28808			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	100.41986			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.42445			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 TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.41838	7.61000	102.49993				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.36238				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.18460				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.42500	106.54094	6.42500	106.52263				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.94345				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.21606				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.48656				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.08529				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.08962				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.71500	105.82366	6.71500	105.80445				0.00	0	8,700,00
Total TRA4A4 SPOT										0.00	0	8,700,00
Total For TRA4A4										0.00	0	8,700,00
TRA4A On 13/04/2022 Spot Bond					0.00000	100.08529				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										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
TRA4A On 13/04/2024 Spot Bond					0.00000	100.08962				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.16243	8.62000	100.13921				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.67042				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.82838				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.48024				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.60964				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	99.53509				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	98.47736				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	98.06035				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	97.95884				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	97.29261				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	95.35969				0.00	0	
Total TSP260 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 TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.90780				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.64858				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.50478				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC38 On 20/10/2021 Spot Bond					0.00000	101.46541				0.00	0	
Total TWC380 SPOT										0.00	0	
Total For TWC380										0.00	0	
TWC38 On 28/10/2021 Spot Bond					0.00000	102.12363				0.00	0	
Total TWC381 SPOT										0.00	0	
Total For TWC381										0.00	0	
TWC38 On 05/11/2021 Spot Bond					0.00000	100.83387				0.00	0	
Total TWC382 SPOT										0.00	0	
Total For TWC382										0.00	0	
TWC38 On 22/11/2021 Spot Bond					0.00000	100.71803				0.00	0	
Total TWC383 SPOT										0.00	0	
Total For TWC383										0.00	0	
TWC38 On 26/11/2021 Spot Bond					0.00000	100.60584				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	100.37023				0.00	0	
Total TWC386 SPOT										0.00	0	
Total For TWC386										0.00	0	
TWC38 On 10/01/2022 Spot Bond					0.00000	100.12371				0.00	0	
Total TWC387 SPOT										0.00	0	
Total For TWC387										0.00	0	
TWC38 On 17/01/2022 Spot Bond					0.00000	100.05621				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 TWC388 SPOT										0.00	0	
Total For TWC388										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.26000	104.89205	10.26000	104.86306				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.92794				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.04144				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.09381				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.32061				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.14610				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.97185				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.81634				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.90346				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.93833				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.80991				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										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
VKE18 On 27/08/2024 Spot Bond					0.00000	100.81525			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.47510			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT											
Total for SPOT :									80,359,882,439,033,000.00	664,467,325,200	030,123,098,10
Total Futures									80,359,886,385,656,800.00	664,467,359,574	030,124,599,78
Total Options									19,262,050.00	22,500	162,91
Grand Total:									80,359,886,404,918,900.00	664,467,382,074	030,124,762,70