



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/10/2021

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			11.58139	75.16037	11.51373	75.51066			0.00	0	
ES33 On 03/02/2022 Bond Future			11.83706	76.02363	11.76636	76.37837			0.00	0	26
ES33 On 05/05/2022 Bond Future			12.09237	73.16138	12.01856	73.52059			0.00	0	8
ES33 On 04/08/2022 Bond Future			12.35696	74.03336	12.27983	74.39727			0.00	0	
ES33 On 03/11/2022 Bond Future			12.62945	71.23374	12.54887	71.60224			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/11/2021 Bond Future			12.07332	73.43345	12.00041	73.85993			0.00	0	
ES42 On 03/02/2022 Bond Future			12.30741	74.27683	12.23120	74.70873			0.00	0	3,57
ES42 On 05/05/2022 Bond Future			12.54964	70.91248	12.46991	71.34976			0.00	0	1,15
ES42 On 04/08/2022 Bond Future			12.79381	71.75625	12.71044	72.19918			0.00	0	
ES42 On 03/11/2022 Bond Future			13.04634	68.44813	12.95908	68.89666			0.00	0	
Total ES42 Future									0.00	0	4,72
Total For ES42									0.00	0	4,72
I2025 On 04/11/2021 Bond Future			154.83985	154.83985	154.84224	154.84224			0.00	0	1,82

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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 Interest
I2025	On	03/02/2022	Bond Future			155.03465	155.03465	155.03793	155.03793			0.00	0	4,65
I2025	On	05/05/2022	Bond Future			156.90084	156.90084	156.90451	156.90451			0.00	0	16
I2025	On	04/08/2022	Bond Future			157.25948	157.25948	157.26393	157.26393			0.00	0	
I2025	On	03/11/2022	Bond Future			159.23218	159.23218	159.23688	159.23688			0.00	0	
Total I2025 Future												0.00	0	6,65
Total For I2025												0.00	0	6,65
I2029	On	04/11/2021	Bond Future			114.06055	114.06055	113.90789	113.90789			0.00	0	2,25
I2029	On	03/02/2022	Bond Future			115.37057	115.37057	115.21688	115.21688			1,153,705.70	10	2,58
I2029	On	05/05/2022	Bond Future			115.56146	115.56146	115.40593	115.40593			0.00	0	18
I2029	On	04/08/2022	Bond Future			117.01387	117.01387	116.85665	116.85665			0.00	0	
I2029	On	03/11/2022	Bond Future			117.25747	117.25747	117.09880	117.09880			0.00	0	
Total I2029 Future												1,153,705.70	10	5,02
Total For I2029												1,153,705.70	10	5,02
I2033	On	04/11/2021	Bond Future			107.98750	107.98750	108.37850	108.37850			0.00	0	2,15
I2033	On	03/02/2022	Bond Future			109.22770	109.22770	109.62393	109.62393			0.00	0	7,14
I2033	On	05/05/2022	Bond Future			109.26370	109.26370	109.66480	109.66480			0.00	0	2,12
I2033	On	04/08/2022	Bond Future			110.63700	110.63700	111.04327	111.04327			0.00	0	
I2033	On	03/11/2022	Bond Future			110.71972	110.71972	111.13161	111.13161			0.00	0	
Total I2033 Future												0.00	0	11,37
Total For I2033												0.00	0	11,37
I2038	On	04/11/2021	Bond Future			121.22333	121.22333	121.57326	121.57326			0.00	0	3,18
I2038	On	03/02/2022	Bond Future			120.83401	120.83401	121.18860	121.18860			0.00	0	4,17
I2038	On	05/05/2022	Bond Future			122.28871	122.28871	122.64779	122.64779			0.00	0	6,7
I2038	On	04/08/2022	Bond Future			122.01081	122.01081	122.37522	122.37522			0.00	0	
I2038	On	03/11/2022	Bond Future			123.54166	123.54166	123.91069	123.91069			0.00	0	
Total I2038 Future												0.00	0	8,05
Total For I2038												0.00	0	8,05
I2046	On	04/11/2021	Bond Future			108.85677	108.85677	109.00261	109.00261			0.00	0	9,58
I2046	On	03/02/2022	Bond Future			110.10702	110.10702	110.25520	110.25520			0.00	0	13,08
I2046	On	05/05/2022	Bond Future			109.55034	109.55034	109.70034	109.70034			0.00	0	1,7
I2046	On	04/08/2022	Bond Future			110.92737	110.92737	111.07941	111.07941			0.00	0	
I2046	On	03/11/2022	Bond Future			110.39559	110.39559	110.55026	110.55026			0.00	0	
Total I2046 Future												0.00	0	22,77
Total For I2046												0.00	0	22,77
I2050	On	04/11/2021	Bond Future			112.06412	112.06412	112.12904	112.12904			0.00	0	3,18
I2050	On	03/02/2022	Bond Future			111.36931	111.36931	111.43570	111.43570			0.00	0	7,28
I2050	On	05/05/2022	Bond Future			112.70995	112.70995	112.77749	112.77749			0.00	0	3,7
I2050	On	04/08/2022	Bond Future			112.11116	112.11116	112.18014	112.18014			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
I2050	On	03/11/2022	Bond Future			113.51778	113.51778	113.58779	113.58779			0.00	0	
Total I2050 Future												0.00	0	10,85
Total For I2050												0.00	0	10,85
R186	On	04/11/2021	Bond Future			8.08404	113.98599	7.99071	114.39545		5.24	0.00	0	18,85
R186	On	03/02/2022	Bond Future			8.31656	109.98529	8.21676	110.40006		5.61	0.00	0	53,46
R186	On	05/05/2022	Bond Future			8.56168	111.28300	8.45476	111.70292		5.39	0.00	0	4,46
R186	On	04/08/2022	Bond Future			8.82497	107.32041	8.71003	107.74618		5.48	0.00	0	
R186	On	03/11/2022	Bond Future			9.10583	108.69487	8.98208	109.12555		5.32	0.00	0	
Total R186 Future												0.00	0	76,71
R186	On	04/11/2021	Bond Future		Call			14,395.45000	14.39545	13,985,990	5.55	0.00	0	
R186	On	04/11/2021	Bond Future		Put			0.00000	0.00000	0,000	5.55	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			127.14000	0.12714	56,780	5.14	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			1,103.07000	1.10307	1,442,170	5.14	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.09	Call			716.90000	0.71690	468,380	5.31	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			1.63000	0.00163	4,710	6.05	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.09	Put			281.36000	0.28136	442,300	5.31	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			745.74000	0.74574	491,490	5.31	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			266.46000	0.26646	421,670	5.31	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			775.17000	0.77517	515,270	5.32	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			252.16000	0.25216	401,720	5.32	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Call			3,362.76000	3.36276	2,956,380	6.05	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			169.73000	0.16973	135,930	5.40	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			4,074.14000	4.07414	4,455,110	5.40	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			160.14000	0.16014	128,140	5.40	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			4,151.66000	4.15166	4,534,430	5.40	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			164.88000	0.16488	131,940	5.40	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			4,112.84000	4.11284	4,494,670	5.40	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			4,246.17000	4.24617	4,630,520	4.85	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Put			3,025.69000	3.02569	3,366,930	5.09	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			72.54000	0.07254	65,590	5.04	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			7,139.19000	7.13919	7,552,160	5.04	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			222.01000	0.22201	197,990	4.90	0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.28	Put			4,973.99000	4.97399	5,369,890	4.90	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			321.43000	0.32143	285,860	4.85	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.31	Put			1,991.82000	1.99182	2,272,800	5.31	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,438.76000	1.43876	1,298,330	5.32	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,970.96000	1.97096	2,250,450	5.32	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			2,111.10000	2.11110	1,920,100	5.44	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			1,384.88000	1.38488	1,613,800	5.44	0.00	0	4,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	05/05/2022	Bond Future	7.88	Call		732.77000	0.73277	654,090	5.09	0.00	0	4
R186	On	05/05/2022	Bond Future	8.30	Call		1,401.38000	1.40138	1,263,920	5.31	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put		2,012.84000	2.01284	2,295,300	5.31	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call		1,420.00000	1.42000	1,281,060	5.31	0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Call		138.21000	0.13821	142,340	4.89	0.00	0	3,6
R186	On	04/08/2022	Bond Future	6.96	Put		6,892.83000	6.89283	7,322,730	4.89	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call		761.01000	0.76101	732,810	5.05	0.00	0	3,6
R186	On	04/08/2022	Bond Future	7.96	Put		3,592.52000	3.59252	3,990,090	5.05	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call		988.04000	0.98804	942,980	5.16	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put		3,169.59000	3.16959	3,550,300	5.16	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call		1,002.48000	1.00248	956,160	5.17	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		3,145.95000	3.14595	3,525,400	5.17	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,017.05000	1.01705	969,780	5.17	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		3,122.45000	3.12245	3,500,950	5.17	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call		4,656.96000	4.65696	4,412,130	6.11	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put		774.70000	0.77470	955,640	6.11	0.00	0	3,6
R186	On	03/11/2022	Bond Future	8.54	Put		1,556.78000	1.55678	3,414,640	5.14	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		0.00000	0.00000	1,441,500	5.14	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		1,521.25000	1.52125	3,393,430	5.14	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		0.00000	0.00000	1,412,530	5.13	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		1,592.33000	1.59233	3,435,540	5.13	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		0.00000	0.00000	1,427,180	5.14	0.00	0	
Total R186 Option											0.00	0	53,2
Total For R186											0.00	0	129,9
R197	On	04/11/2021	Bond Future			327.68158	327.68158	327.78976	327.78976		0.00	0	1,1
R197	On	03/02/2022	Bond Future			323.20804	323.20804	323.31946	323.31946		0.00	0	1,0
R197	On	05/05/2022	Bond Future			327.09856	327.09856	327.21215	327.21215		0.00	0	2
R197	On	04/08/2022	Bond Future			322.84060	322.84060	322.95705	322.95705		0.00	0	
R197	On	03/11/2022	Bond Future			326.89150	326.89150	327.00985	327.00985		0.00	0	
Total R197 Future											0.00	0	2,47
Total For R197											0.00	0	2,47
R202	On	04/11/2021	Bond Future			240.67182	240.67182	241.51752	241.51752		0.00	0	4,4
R202	On	03/02/2022	Bond Future			239.06105	239.06105	239.91797	239.91797		0.00	0	7,8
R202	On	05/05/2022	Bond Future			241.93836	241.93836	242.80632	242.80632		0.00	0	4
R202	On	04/08/2022	Bond Future			240.53374	240.53374	241.41333	241.41333		0.00	0	
R202	On	03/11/2022	Bond Future			243.55140	243.55140	244.44239	244.44239		0.00	0	
Total R202 Future											0.00	0	12,67
Total For R202											0.00	0	12,67
R2023	On	04/11/2021	Bond Future			5.50113	104.28453	5.43689	104.36622	1.14	0.00	0	6,8

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	03/02/2022	Bond Future			5.75464	105.45636	5.67354	105.53961		1.11	0.00	0	11,36
R2023	On	05/05/2022	Bond Future			6.06424	102.79004	5.95690	102.87455		0.95	0.00	0	7,
R2023	On	04/08/2022	Bond Future			6.57684	104.02135	6.41893	104.10792		0.72	0.00	0	
R2023	On	03/11/2022	Bond Future			7.85861	101.42913	7.57284	101.51605		0.49	0.00	0	
Total R2023 Future												0.00	0	18,94
R2023	On	04/11/2021	Bond Future	4.90	Call			0.01000	0.00001	0,010	1.09	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			686.36000	0.68636	768,050	1.09	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			0.01000	0.00001	0,010	1.09	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			673.52000	0.67352	755,210	1.09	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			0.02000	0.00002	0,020	1.09	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			660.69000	0.66069	742,380	1.09	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			28.86000	0.02886	13,730	0.82	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			641.24000	0.64124	709,360	0.82	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			24.99000	0.02499	12,330	0.82	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			658.10000	0.65810	728,690	0.82	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			26.83000	0.02683	13,050	0.82	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			649.58000	0.64958	719,050	0.82	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			172.77000	0.17277	215,930	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			448.10000	0.44810	406,400	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			170.55000	0.17055	213,360	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			436.87000	0.43687	395,880	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			175.01000	0.17501	218,530	1.00	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			442.48000	0.44248	401,130	1.00	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			137.62000	0.13762	121,990	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			345.95000	0.34595	416,890	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			139.94000	0.13994	124,370	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			342.76000	0.34276	413,760	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			135.33000	0.13533	119,960	0.66	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			349.16000	0.34916	420,360	0.66	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			404.31000	0.40431	524,350	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			0.00000	0.00000	33,320	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			401.25000	0.40125	521,490	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			0.00000	0.00000	33,760	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			398.18000	0.39818	518,860	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			0.00000	0.00000	33,120	0.44	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	18,94
R2030	On	04/11/2021	Bond Future			9.60192	93.20260	9.49361	93.77603		8.67	0.00	0	66,12
R2030	On	03/02/2022	Bond Future			9.82377	90.24598	9.71019	90.82647		9.00	0.00	0	76,72

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	05/05/2022	Bond Future			10.05335	91.31111	9.93424	91.89868		8.49	0.00	0	14,7
R2030	On	04/08/2022	Bond Future			10.29838	88.38392	10.17316	88.97912		8.57	0.00	0	
R2030	On	03/11/2022	Bond Future			10.53924	89.52274	10.40783	90.12513		8.39	0.00	0	
Total R2030 Future											0.00	0	157,58	
R2030	On	04/11/2021	Bond Future	8.27	Call			0.00000	0.00000	0,000	7.94	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.27	Put			6,811.12000	6.81112	7,384,550	7.94	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			1.58000	0.00158	0,240	7.97	0.00	0	3,2
R2030	On	04/11/2021	Bond Future	8.75	Put			4,066.16000	4.06616	4,638,250	7.97	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			2.02000	0.00202	0,320	7.97	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Put			0.00000	0.00000	0,000	11.61	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Put			0.45000	0.00045	1,330	10.56	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			5,695.55000	5.69555	5,122,940	10.57	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			0.41000	0.00041	1,230	10.57	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call			8,801.05000	8.80105	8,227,620	11.38	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			0.00000	0.00000	0,000	11.38	0.00	0	;
R2030	On	04/11/2021	Bond Future	11.44	Call			9,635.26000	9.63526	9,061,830	11.61	0.00	0	
R2030	On	04/11/2021	Bond Future	9.40	Put			909.11000	0.90911	1,284,630	8.53	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			2,207.65000	2.20765	1,704,920	9.40	0.00	0	;
R2030	On	04/11/2021	Bond Future	9.90	Put			79.72000	0.07972	150,420	9.40	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			5,597.68000	5.59768	5,025,200	10.54	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			0.49000	0.00049	1,440	10.54	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call			5,646.63000	5.64663	5,074,080	10.56	0.00	0	
R2030	On	04/11/2021	Bond Future	9.25	Put			1,480.33000	1.48033	1,951,940	8.33	0.00	0	5,00
R2030	On	04/11/2021	Bond Future	9.30	Call			236.74000	0.23674	106,200	8.40	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			1,273.37000	1.27337	1,716,260	8.40	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			315.08000	0.31508	152,270	8.47	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put			1,082.56000	1.08256	1,493,180	8.47	0.00	0	9,10
R2030	On	04/11/2021	Bond Future	9.40	Call			409.77000	0.40977	211,860	8.53	0.00	0	50
R2030	On	04/11/2021	Bond Future	8.77	Put			3,954.30000	3.95430	4,526,030	7.97	0.00	0	
R2030	On	04/11/2021	Bond Future	8.80	Call			2.88000	0.00288	0,480	7.97	0.00	0	50
R2030	On	04/11/2021	Bond Future	8.80	Put			3,787.02000	3.78702	4,358,050	7.97	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			123.47000	0.12347	46,780	8.26	0.00	0	;
R2030	On	04/11/2021	Bond Future	9.20	Put			1,701.42000	1.70142	2,198,160	8.26	0.00	0	
R2030	On	04/11/2021	Bond Future	9.25	Call			173.54000	0.17354	71,720	8.33	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call			917.84000	0.91784	742,510	8.70	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,790.68000	2.79068	3,195,840	8.70	0.00	0	10
R2030	On	03/02/2022	Bond Future	10.85	Call			5,902.63000	5.90263	5,399,790	10.27	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			287.83000	0.28783	365,480	10.27	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.39	Call			74.32000	0.07432	53,060	8.31	0.00	0	10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 03/02/2022 Bond Future	8.39	Put			7,185.71000	7.18571	7,744,940	8.31		0.00	0	
R2030 On 03/02/2022 Bond Future	8.85	Call			273.23000	0.27323	205,860	8.27		0.00	0	1,00
R2030 On 03/02/2022 Bond Future	8.85	Put			4,828.61000	4.82861	5,341,730	8.27		0.00	0	
R2030 On 03/02/2022 Bond Future	9.45	Call			1,114.49000	1.11449	912,650	8.79		0.00	0	
R2030 On 03/02/2022 Bond Future	9.45	Put			2,462.44000	2.46244	2,841,090	8.79		0.00	0	
R2030 On 03/02/2022 Bond Future	9.60	Call			1,449.94000	1.44994	1,207,210	8.90		0.00	0	1,00
R2030 On 03/02/2022 Bond Future	9.60	Put			2,017.69000	2.01769	2,355,450	8.90		0.00	0	
R2030 On 03/02/2022 Bond Future	9.78	Call			1,918.96000	1.91896	1,626,730	9.02		0.00	0	
R2030 On 03/02/2022 Bond Future	9.78	Put			1,561.61000	1.56161	1,849,870	9.02		0.00	0	10
R2030 On 03/02/2022 Bond Future	9.43	Call			1,073.19000	1.07319	876,730	8.77		0.00	0	
R2030 On 03/02/2022 Bond Future	9.43	Put			2,525.81000	2.52581	2,909,840	8.77		0.00	0	
R2030 On 03/02/2022 Bond Future	9.44	Call			1,093.72000	1.09372	894,580	8.78		0.00	0	
R2030 On 03/02/2022 Bond Future	9.44	Put			2,493.99000	2.49399	2,875,340	8.78		0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Put			7,847.45000	7.84745	8,395,520	7.92		0.00	0	
R2030 On 05/05/2022 Bond Future	9.95	Put			2,213.94000	2.21394	2,522,380	8.46		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	7.73	Call			38.22000	0.03822	29,790	8.01		0.00	0	20
R2030 On 05/05/2022 Bond Future	7.73	Put			11,857.51000	11.85751	12,436,650	8.01		0.00	0	
R2030 On 05/05/2022 Bond Future	8.14	Call			102.80000	0.10280	81,720	7.98		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.14	Put			9,580.76000	9.58076	10,147,250	7.98		0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			204.71000	0.20471	165,210	7.92		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.81	Put			6,185.29000	6.18529	6,703,010	7.86		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Call			3,023.09000	3.02309	2,691,560	8.63		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Put			1,670.24000	1.67024	1,926,280	8.63		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Call			5,945.56000	5.94556	5,484,510	9.52		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			675.43000	0.67543	801,950	9.52		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	9.95	Call			2,291.97000	2.29197	2,012,840	8.46		0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Put			3,968.77000	3.96877	4,400,630	8.07		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	10.19	Call			2,963.26000	2.96326	2,635,640	8.62		0.00	0	
R2030 On 05/05/2022 Bond Future	10.19	Put			1,707.64000	1.70764	1,967,590	8.62		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Call			2,993.11000	2.99311	2,663,530	8.63		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Put			1,688.86000	1.68886	1,946,850	8.63		0.00	0	20
R2030 On 05/05/2022 Bond Future	8.81	Call			388.71000	0.38871	318,860	7.86		0.00	0	20
R2030 On 05/05/2022 Bond Future	8.89	Call			447.63000	0.44763	368,640	7.84		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.89	Put			5,816.28000	5.81628	6,324,860	7.84		0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Call			1,014.08000	1.01408	858,370	8.07		0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			197.16000	0.19716	172,160	7.93		0.00	0	80
R2030 On 04/08/2022 Bond Future	8.30	Put			9,741.66000	9.74166	10,311,860	7.93		0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Call			655.38000	0.65538	575,090	7.93		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Put			6,229.44000	6.22944	6,744,350	7.93		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			1,299.74000	1.29974	1,152,810	8.13		0.00	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
R2030	On	04/08/2022	Bond Future	9.54	Put			4,388.90000	4.38890	4,837,170	8.13	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			1,316.87000	1.31687	1,168,390	8.13	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			4,356.19000	4.35619	4,802,910	8.13	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call			1,334.13000	1.33413	1,184,100	8.14	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			4,323.64000	4.32364	4,768,810	8.14	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			4,951.96000	4.95196	4,568,990	9.15	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			1,340.39000	1.34039	1,552,620	9.15	0.00	0	80
R2030	On	03/11/2022	Bond Future	10.10	Put			1,431.89000	1.43189	4,120,930	8.16	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			0.00000	0.00000	2,047,150	8.15	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			1,525.94000	1.52594	4,175,480	8.15	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			0.00000	0.00000	2,066,840	8.15	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			1,478.90000	1.47890	4,148,130	8.15	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			0.00000	0.00000	2,086,650	8.16	0.00	0	
Total R2030 Option												0.00	0	34,37
Total For R2030												0.00	0	191,96
R2032	On	04/11/2021	Bond Future			10.17619	88.70953	10.08299	89.25189		9.85	0.00	0	87,96
R2032	On	03/02/2022	Bond Future			10.39345	89.70634	10.29612	90.25538		9.86	0.00	0	105,12
R2032	On	05/05/2022	Bond Future			10.61417	86.61827	10.51253	87.17398		9.67	0.00	0	20,36
R2032	On	04/08/2022	Bond Future			10.84190	87.63650	10.73566	88.19945		9.40	0.00	0	
R2032	On	03/11/2022	Bond Future			11.07574	84.62110	10.96471	85.19087		9.70	0.00	0	
Total R2032 Future												0.00	0	213,45
R2032	On	04/11/2021	Bond Future	9.33	Call			0.86000	0.00086	0,150	8.81	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.33	Put			4,552.05000	4.55205	5,093,700	8.81	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call			150.49000	0.15049	78,470	9.50	0.00	0	70
R2032	On	04/11/2021	Bond Future	9.83	Put			1,645.59000	1.64559	2,115,930	9.50	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call			8,753.80000	8.75380	8,211,450	12.63	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put			0.00000	0.00000	0,000	12.95	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.69	Put			0.00000	0.00000	0,010	12.63	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Call			8,804.49000	8.80449	8,262,140	12.64	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put			0.00000	0.00000	0,010	12.64	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call			8,855.14000	8.85514	8,312,790	12.65	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put			0.00000	0.00000	0,010	12.65	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Call			14,166.29000	14.16629	13,623,930	12.95	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			45.13000	0.04513	30,890	8.59	0.00	0	15
R2032	On	03/02/2022	Bond Future	8.91	Put			8,393.64000	8.39364	8,928,440	8.59	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			95.09000	0.09509	67,220	8.50	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put			6,987.00000	6.98700	7,508,170	8.50	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			338.80000	0.33880	307,720	8.95	0.00	0	1,05
R2032	On	03/02/2022	Bond Future	9.57	Put			4,585.44000	4.58544	5,103,400	8.95	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2032 On 03/02/2022 Bond Future	10.95	Call			4,252.70000	4.25270	3,912,560	10.83		0.00	0	
R2032 On 03/02/2022 Bond Future	10.95	Put			651.74000	0.65174	860,640	10.83		0.00	0	40
R2032 On 03/02/2022 Bond Future	11.13	Call			5,044.50000	5.04450	4,668,200	11.13		0.00	0	
R2032 On 03/02/2022 Bond Future	11.13	Put			487.53000	0.48753	660,270	11.13		0.00	0	20
R2032 On 03/02/2022 Bond Future	10.65	Call			3,035.29000	3.03529	2,754,130	10.34		0.00	0	
R2032 On 03/02/2022 Bond Future	10.65	Put			1,061.11000	1.06111	1,328,990	10.34		0.00	0	1,000
R2032 On 03/02/2022 Bond Future	10.66	Call			3,072.96000	3.07296	2,790,100	10.36		0.00	0	
R2032 On 03/02/2022 Bond Future	10.66	Put			1,043.87000	1.04387	1,310,050	10.36		0.00	0	50
R2032 On 03/02/2022 Bond Future	10.90	Call			4,039.74000	4.03974	3,709,480	10.74		0.00	0	
R2032 On 03/02/2022 Bond Future	10.90	Put			706.98000	0.70698	925,760	10.74		0.00	0	90
R2032 On 03/02/2022 Bond Future	10.44	Call			2,290.00000	2.29000	2,051,660	10.06		0.00	0	
R2032 On 03/02/2022 Bond Future	10.44	Put			1,480.01000	1.48001	1,790,710	10.06		0.00	0	
R2032 On 03/02/2022 Bond Future	10.45	Call			2,323.27000	2.32327	2,082,260	10.07		0.00	0	
R2032 On 03/02/2022 Bond Future	10.45	Put			1,457.36000	1.45736	1,765,390	10.07		0.00	0	150
R2032 On 03/02/2022 Bond Future	10.53	Call			2,597.72000	2.59772	2,338,260	10.16		0.00	0	
R2032 On 03/02/2022 Bond Future	10.53	Put			1,286.19000	1.28619	1,575,770	10.16		0.00	0	20
R2032 On 03/02/2022 Bond Future	10.35	Call			2,001.11000	2.00111	1,786,030	9.96		0.00	0	
R2032 On 03/02/2022 Bond Future	10.35	Put			1,696.60000	1.69660	2,030,560	9.96		0.00	0	40
R2032 On 03/02/2022 Bond Future	10.42	Call			2,224.15000	2.22415	1,990,960	10.04		0.00	0	
R2032 On 03/02/2022 Bond Future	10.42	Put			1,526.15000	1.52615	1,842,000	10.04		0.00	0	
R2032 On 03/02/2022 Bond Future	10.43	Call			2,256.96000	2.25696	2,021,100	10.05		0.00	0	
R2032 On 03/02/2022 Bond Future	10.43	Put			1,502.94000	1.50294	1,816,120	10.05		0.00	0	
R2032 On 03/02/2022 Bond Future	9.81	Call			674.40000	0.67440	606,790	9.32		0.00	0	
R2032 On 03/02/2022 Bond Future	9.81	Put			3,487.48000	3.48748	3,968,910	9.32		0.00	0	150
R2032 On 03/02/2022 Bond Future	9.90	Call			841.30000	0.84130	755,150	9.45		0.00	0	90
R2032 On 03/02/2022 Bond Future	9.90	Put			3,124.52000	3.12452	3,587,410	9.45		0.00	0	90
R2032 On 03/02/2022 Bond Future	10.14	Call			1,396.40000	1.39640	1,243,920	9.75		0.00	0	
R2032 On 03/02/2022 Bond Future	10.14	Put			2,286.86000	2.28686	2,683,420	9.75		0.00	0	50
R2032 On 03/02/2022 Bond Future	9.58	Call			349.86000	0.34986	317,460	8.97		0.00	0	40
R2032 On 03/02/2022 Bond Future	9.58	Put			4,536.16000	4.53616	5,052,800	8.97		0.00	0	
R2032 On 03/02/2022 Bond Future	9.62	Call			396.20000	0.39620	358,960	9.03		0.00	0	20
R2032 On 03/02/2022 Bond Future	9.62	Put			4,341.69000	4.34169	4,853,490	9.03		0.00	0	
R2032 On 03/02/2022 Bond Future	9.67	Call			459.97000	0.45997	415,900	9.11		0.00	0	
R2032 On 03/02/2022 Bond Future	9.67	Put			4,105.63000	4.10563	4,610,600	9.11		0.00	0	1,000
R2032 On 05/05/2022 Bond Future	10.29	Put			3,011.79000	3.01179	3,421,230	9.49		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			4,136.37000	4.13637	3,854,380	10.26		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			1,303.98000	1.30398	1,577,700	10.26		0.00	0	
R2032 On 05/05/2022 Bond Future	9.58	Call			504.10000	0.50410	435,760	8.64		0.00	0	70
R2032 On 05/05/2022 Bond Future	9.58	Put			5,834.39000	5.83439	6,321,760	8.64		0.00	0	
R2032 On 05/05/2022 Bond Future	10.98	Put			1,398.01000	1.39801	1,679,250	10.18		0.00	0	90

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2032	On	05/05/2022	Bond Future	11.02	Call			4,061.28000	4.06128	3,782,240	10.23		0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put			1,333.98000	1.33398	1,610,650	10.23		0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			1,508.23000	1.50823	1,388,100	9.38		0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Put			3,360.33000	3.36033	3,795,910	9.38		0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call			1,778.19000	1.77819	1,631,920	9.49		0.00	0	95
R2032	On	05/05/2022	Bond Future	11.03	Call			4,098.88000	4.09888	3,818,140	10.24		0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			1,319.01000	1.31901	1,593,980	10.24		0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call			4,672.55000	4.67255	4,372,050	10.46		0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			1,109.43000	1.10943	1,364,640	10.46		0.00	0	78
R2032	On	05/05/2022	Bond Future	10.98	Call			3,914.58000	3.91458	3,640,110	10.18		0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			783.99000	0.78399	685,400	8.56		0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put			6,425.94000	6.42594	6,890,300	8.56		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call			6,922.34000	6.92234	6,506,860	10.61		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			1,063.75000	1.06375	1,211,220	10.61		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			1,616.54000	1.61654	1,447,150	8.99		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			4,476.59000	4.47659	4,870,150	8.99		0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call			220.89000	0.22089	187,580	8.47		0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			10,349.82000	10.34982	10,879,460	8.47		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			1,637.52000	1.63752	1,466,780	9.00		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			4,441.98000	4.44198	4,834,190	9.00		0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call			5,799.68000	5.79968	5,416,250	10.25		0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			1,360.70000	1.36070	1,540,220	10.25		0.00	0	80
R2032	On	04/08/2022	Bond Future	10.20	Call			1,595.73000	1.59573	1,427,960	8.98		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			4,511.41000	4.51141	4,906,590	8.98		0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call			0.00000	0.00000	2,324,300	9.48		0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			1,590.44000	1.59044	4,484,510	9.48		0.00	0	
Total R2032 Option													0.00	0	17,35
Total For R2032													0.00	0	230,85
R2035	On	04/11/2021	Bond Future			10.66607	89.10964	10.59803	89.54520		10.96		0.00	0	38,60
R2035	On	03/02/2022	Bond Future			10.88291	90.11094	10.81190	90.55200		10.99		0.00	0	89,47
R2035	On	05/05/2022	Bond Future			11.09466	86.69611	11.02068	87.14262		10.84		0.00	0	8,97
R2035	On	04/08/2022	Bond Future			11.31539	87.71332	11.23822	88.16551		10.52		0.00	0	
R2035	On	03/11/2022	Bond Future			11.54067	84.36882	11.46020	84.82665		10.88		0.00	0	
Total R2035 Future													0.00	0	137,00
R2035	On	04/11/2021	Bond Future	10.11	Call			23.07000	0.02307	10,760	10.07		0.00	0	38
R2035	On	04/11/2021	Bond Future	10.11	Put			3,240.61000	3.24061	3,663,860	10.07		0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			25.42000	0.02542	12,130	10.09		0.00	0	40
R2035	On	04/11/2021	Bond Future	10.12	Put			3,175.35000	3.17535	3,597,620	10.09		0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			68.14000	0.06814	39,890	10.34		0.00	0	78

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
R2035 On 04/11/2021 Bond Future	12.51	Put			0.00000	0.00000	0,000	14.82		0.00	0	
R2035 On 04/11/2021 Bond Future	12.52	Call			11,189.30000	11.18930	10,753,740	14.82		0.00	0	
R2035 On 04/11/2021 Bond Future	12.52	Put			0.00000	0.00000	0,000	14.82		0.00	0	
R2035 On 04/11/2021 Bond Future	11.08	Put			54.01000	0.05401	108,280	12.60		0.00	0	78
R2035 On 04/11/2021 Bond Future	11.20	Call			3,772.49000	3.77249	3,365,870	12.84		0.00	0	
R2035 On 04/11/2021 Bond Future	11.20	Put			24.81000	0.02481	53,750	12.84		0.00	0	38
R2035 On 04/11/2021 Bond Future	13.82	Call			17,600.73000	17.60073	17,165,170	14.82		0.00	0	
R2035 On 04/11/2021 Bond Future	13.82	Put			0.00000	0.00000	0,000	14.82		0.00	0	40
R2035 On 04/11/2021 Bond Future	12.51	Call			11,136.63000	11.13663	10,701,070	14.82		0.00	0	
R2035 On 04/11/2021 Bond Future	10.26	Put			2,298.27000	2.29827	2,699,560	10.40		0.00	0	
R2035 On 04/11/2021 Bond Future	10.60	Call			743.55000	0.74355	561,590	11.22		0.00	0	
R2035 On 04/11/2021 Bond Future	10.60	Put			730.90000	0.73090	984,500	11.22		0.00	0	38
R2035 On 04/11/2021 Bond Future	12.53	Call			11,241.91000	11.24191	10,806,350	14.82		0.00	0	
R2035 On 04/11/2021 Bond Future	12.53	Put			0.00000	0.00000	0,000	14.82		0.00	0	
R2035 On 04/11/2021 Bond Future	11.08	Call			3,073.34000	3.07334	2,692,050	12.60		0.00	0	
R2035 On 04/11/2021 Bond Future	10.23	Put			2,479.06000	2.47906	2,886,370	10.34		0.00	0	
R2035 On 04/11/2021 Bond Future	10.62	Call			811.68000	0.81168	618,950	11.27		0.00	0	40
R2035 On 04/11/2021 Bond Future	10.62	Put			670.70000	0.67070	913,530	11.27		0.00	0	
R2035 On 04/11/2021 Bond Future	11.75	Call			6,972.40000	6.97240	6,537,570	13.80		0.00	0	
R2035 On 04/11/2021 Bond Future	11.75	Put			0.38000	0.00038	1,110	13.80		0.00	0	78
R2035 On 04/11/2021 Bond Future	10.26	Call			87.41000	0.08741	53,140	10.40		0.00	0	18
R2035 On 03/02/2022 Bond Future	9.92	Call			236.24000	0.23624	224,120	9.75		0.00	0	20
R2035 On 03/02/2022 Bond Future	9.92	Put			6,062.72000	6.06272	6,491,660	9.75		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Call			5,951.57000	5.95157	5,669,010	12.63		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Put			490.46000	0.49046	648,960	12.63		0.00	0	28
R2035 On 03/02/2022 Bond Future	11.88	Call			6,694.38000	6.69438	6,383,820	12.88		0.00	0	
R2035 On 03/02/2022 Bond Future	11.88	Put			388.87000	0.38887	519,370	12.88		0.00	0	1,80
R2035 On 03/02/2022 Bond Future	9.70	Call			125.11000	0.12511	100,990	9.48		0.00	0	68
R2035 On 03/02/2022 Bond Future	9.70	Put			7,474.36000	7.47436	7,891,300	9.48		0.00	0	
R2035 On 03/02/2022 Bond Future	11.33	Call			4,061.83000	4.06183	3,848,520	11.86		0.00	0	
R2035 On 03/02/2022 Bond Future	11.33	Put			916.81000	0.91681	1,144,560	11.86		0.00	0	50
R2035 On 03/02/2022 Bond Future	11.39	Call			4,332.53000	4.33253	4,109,320	11.98		0.00	0	
R2035 On 03/02/2022 Bond Future	11.39	Put			834.02000	0.83402	1,051,870	11.98		0.00	0	68
R2035 On 03/02/2022 Bond Future	10.10	Call			405.89000	0.40589	401,120	10.05		0.00	0	28
R2035 On 03/02/2022 Bond Future	10.10	Put			5,012.37000	5.01237	5,448,660	10.05		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Call			3,624.26000	3.62426	3,427,110	11.68		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Put			1,073.26000	1.07326	1,317,170	11.68		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Call			3,666.67000	3.66667	3,468,020	11.69		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Put			1,056.00000	1.05600	1,298,410	11.69		0.00	0	
R2035 On 03/02/2022 Bond Future	11.28	Call			3,840.43000	3.84043	3,635,320	11.77		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	Opt Interr
R2035 On 03/02/2022 Bond Future	11.28	Put			991.66000	0.99166	1,227,610	11.77		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.05	Call			2,893.99000	2.89399	2,720,640	11.37		0.00	0	
R2035 On 03/02/2022 Bond Future	11.05	Put			1,427.76000	1.42776	1,695,470	11.37		0.00	0	1,60
R2035 On 03/02/2022 Bond Future	11.11	Call			3,130.04000	3.13004	2,948,820	11.47		0.00	0	
R2035 On 03/02/2022 Bond Future	11.11	Put			1,299.99000	1.29999	1,559,830	11.47		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.22	Call			3,582.02000	3.58202	3,386,200	11.66		0.00	0	
R2035 On 03/02/2022 Bond Future	11.22	Put			1,090.76000	1.09076	1,336,000	11.66		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Call			1,430.00000	1.43000	1,351,070	10.83		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Put			2,701.95000	2.70195	3,064,080	10.83		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.65	Call			1,543.24000	1.54324	1,453,760	10.87		0.00	0	
R2035 On 03/02/2022 Bond Future	10.65	Put			2,561.07000	2.56107	2,912,650	10.87		0.00	0	60
R2035 On 03/02/2022 Bond Future	11.03	Call			2,817.07000	2.81707	2,646,420	11.34		0.00	0	
R2035 On 03/02/2022 Bond Future	11.03	Put			1,472.62000	1.47262	1,743,030	11.34		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.26	Call			643.21000	0.64321	625,300	10.32		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.26	Put			4,184.40000	4.18440	4,607,550	10.32		0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Call			790.15000	0.79015	762,530	10.44		0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Put			3,805.33000	3.80533	4,218,770	10.44		0.00	0	50
R2035 On 03/02/2022 Bond Future	10.35	Call			810.00000	0.81000	780,950	10.46		0.00	0	1,60
R2035 On 03/02/2022 Bond Future	10.35	Put			3,759.74000	3.75974	4,171,750	10.46		0.00	0	
R2035 On 03/02/2022 Bond Future	10.24	Call			609.45000	0.60945	593,610	10.28		0.00	0	50
R2035 On 03/02/2022 Bond Future	10.24	Put			4,282.82000	4.28282	4,708,040	10.28		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			1,403.80000	1.40380	1,577,730	11.68		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			5,082.51000	5.08251	4,808,620	11.70		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			1,389.11000	1.38911	1,561,730	11.70		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Call			4,998.24000	4.99824	4,726,760	11.67		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			1,418.64000	1.41864	1,593,670	11.67		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			5,040.33000	5.04033	4,767,750	11.68		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Call			1,635.86000	1.63586	1,532,750	9.98		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			5,262.59000	5.26259	5,611,670	9.98		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.72	Call			1,818.00000	1.81800	1,705,740	10.07		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			4,946.98000	4.94698	5,286,910	10.07		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			1,865.32000	1.86532	1,750,590	10.09		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			4,870.49000	4.87049	5,207,950	10.09		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			2,895.64000	2.89564	2,732,360	10.43		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			3,535.68000	3.53568	3,824,590	10.43		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.84	Call			475.22000	0.47522	440,090	9.51		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.84	Put			9,307.94000	9.30794	9,725,000	9.51		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			1,841.72000	1.84172	1,727,940	10.08		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			4,908.76000	4.90876	5,247,170	10.08		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			1,917.11000	1.91711	4,990,270	10.62		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2035 On 03/11/2022 Bond Future	11.14	Call			0.00000	0.00000	2,640,030	10.63		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			1,858.13000	1.85813	4,955,990	10.63		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			0.00000	0.00000	2,665,200	10.63		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			1,799.20000	1.79920	4,922,230	10.63		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			0.00000	0.00000	2,615,330	10.62		0.00	0	
Total R2035 Option										0.00	0	15,43
Total For R2035										0.00	0	152,44
R2037 On 04/11/2021 Bond Future			10.86461	84.88750	10.79144	85.35726		11.48		0.00	0	71,14
R2037 On 03/02/2022 Bond Future			11.07048	81.58717	10.99424	82.06278		12.12	6,445,386.43		79	99,16
R2037 On 05/05/2022 Bond Future			11.27948	82.55028	11.20011	83.03169		11.41	0.00		0	11,85
R2037 On 04/08/2022 Bond Future			11.49938	79.26487	11.41659	79.75243		11.68	0.00		0	
R2037 On 03/11/2022 Bond Future			11.71091	80.29146	11.62475	80.78512		11.48	0.00		0	
Total R2037 Future									6,445,386.43		79	182,15
R2037 On 04/11/2021 Bond Future	11.49	Call			4,343.09000	4.34309	3,887,550	13.64		0.00	0	60
R2037 On 04/11/2021 Bond Future	11.49	Put			15.77000	0.01577	29,990	13.64		0.00	0	
R2037 On 04/11/2021 Bond Future	12.30	Call			8,931.50000	8.93150	8,461,790	15.14		0.00	0	
R2037 On 04/11/2021 Bond Future	12.30	Put			0.02000	0.00002	0,070	15.14		0.00	0	60
R2037 On 04/11/2021 Bond Future	12.81	Call			11,622.19000	11.62219	11,152,430	15.87		0.00	0	
R2037 On 04/11/2021 Bond Future	12.81	Put			0.00000	0.00000	0,000	15.87		0.00	0	
R2037 On 04/11/2021 Bond Future	12.82	Call			11,673.43000	11.67343	11,203,670	15.87		0.00	0	
R2037 On 04/11/2021 Bond Future	12.82	Put			0.00000	0.00000	0,000	15.87		0.00	0	
R2037 On 04/11/2021 Bond Future	12.83	Call			11,724.62000	11.72462	11,254,860	15.87		0.00	0	
R2037 On 04/11/2021 Bond Future	12.83	Put			0.00000	0.00000	0,000	15.87		0.00	0	
R2037 On 03/02/2022 Bond Future	11.46	Call			3,875.73000	3.87573	3,583,110	12.85		0.00	0	
R2037 On 03/02/2022 Bond Future	11.46	Put			1,033.51000	1.03351	1,216,500	12.85		0.00	0	
R2037 On 03/02/2022 Bond Future	11.47	Call			3,919.40000	3.91940	3,624,990	12.87		0.00	0	
R2037 On 03/02/2022 Bond Future	11.47	Put			1,017.79000	1.01779	1,198,990	12.87		0.00	0	
R2037 On 03/02/2022 Bond Future	11.45	Call			3,832.07000	3.83207	3,541,390	12.84		0.00	0	
R2037 On 03/02/2022 Bond Future	11.45	Put			1,049.31000	1.04931	1,234,240	12.84		0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Put			1,371.68000	1.37168	1,565,110	12.19		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Call			5,062.85000	5.06285	4,773,420	12.20		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Put			1,357.36000	1.35736	1,549,340	12.20		0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Call			5,105.44000	5.10544	4,814,580	12.22		0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Put			1,343.19000	1.34319	1,533,740	12.22		0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Call			5,020.35000	5.02035	4,732,370	12.19		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			1,795.58000	1.79558	1,680,310	11.08		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Put			4,941.19000	4.94119	5,313,480	11.08		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Call			1,819.29000	1.81929	1,702,690	11.09		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			4,902.28000	4.90228	5,273,240	11.09		0.00	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
R2037	On	04/08/2022	Bond Future	10.10	Call		540.52000	0.54052	499,900	10.57	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		8,930.99000	8.93099	9,377,930	10.57	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		3,213.06000	3.21306	3,029,320	11.61	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		3,192.89000	3.19289	3,496,710	11.61	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		1,772.31000	1.77231	1,658,360	11.07	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		4,980.62000	4.98062	5,354,230	11.07	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		1,843.34000	1.84334	4,965,690	11.15	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		0.00000	0.00000	2,653,840	11.16	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		1,783.80000	1.78380	4,931,300	11.16	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		0.00000	0.00000	2,603,660	11.14	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		1,902.95000	1.90295	5,000,270	11.14	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		0.00000	0.00000	2,628,690	11.15	0.00	0	
Total R2037 Option											0.00	0	1,35
Total For R2037											6,445,386.43	79	183,50
R2040	On	04/11/2021	Bond Future			10.99893	86.84836	10.93073	87.31629	11.95	0.00	0	38,85
R2040	On	03/02/2022	Bond Future			11.20003	83.31987	11.12895	83.79362	12.64	0.00	0	71,19
R2040	On	05/05/2022	Bond Future			11.40371	84.30351	11.32970	84.78303	11.89	0.00	0	8,45
R2040	On	04/08/2022	Bond Future			11.61783	80.78797	11.54061	81.27361	12.18	0.00	0	
R2040	On	03/11/2022	Bond Future			11.82327	81.83485	11.74289	82.32660	11.97	0.00	0	
Total R2040 Future											0.00	0	118,55
R2040	On	04/11/2021	Bond Future	12.89	Call		11,962.37000	11.96237	11,494,440	16.82	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		0.00000	0.00000	0,000	16.82	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		12,016.28000	12.01628	11,548,350	16.84	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		0.00000	0.00000	0,000	16.84	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		12,070.12000	12.07012	11,602,190	16.86	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		0.00000	0.00000	0,000	16.86	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		4,068.57000	4.06857	3,781,990	13.18	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		1,069.86000	1.06986	1,257,030	13.18	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		3,975.80000	3.97580	3,693,080	13.14	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		1,103.59000	1.10359	1,294,620	13.14	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		4,022.02000	4.02202	3,737,450	13.16	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		1,086.52000	1.08652	1,275,700	13.16	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Put		6,085.09000	6.08509	6,496,930	11.01	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		5,167.69000	5.16769	4,898,950	12.87	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		1,584.11000	1.58411	1,794,890	12.87	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		1,551.71000	1.55171	1,759,740	12.90	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		10,551.61000	10.55161	10,164,760	15.05	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		513.61000	0.51361	606,280	15.05	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Call		167.23000	0.16723	154,370	10.63	0.00	0	1,20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040	On	05/05/2022	Bond Future	9.82	Put		10.99492000	10.99492	11,461,580	10.63	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		896.32000	0.89632	828,640	11.01	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call		5,211.91000	5.21191	4,941,900	12.89	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		1,567.72000	1.56772	1,777,230	12.89	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		5,256.43000	5.25643	4,984,940	12.90	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		1,971.74000	1.97174	1,869,790	11.73	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		5,235.14000	5.23514	5,618,830	11.73	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		1,996.76000	1.99676	1,893,530	11.74	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		5,192.97000	5.19297	5,575,380	11.74	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		1,946.62000	1.94662	1,845,950	11.72	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		5,277.30000	5.27730	5,662,270	11.72	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,216.80000	2.21680	5,441,100	11.69	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		0.00000	0.00000	2,758,910	11.70	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,152.66000	2.15266	5,403,320	11.70	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		0.00000	0.00000	2,785,740	11.71	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,088.59000	2.08859	5,366,080	11.71	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		0.00000	0.00000	2,732,550	11.69	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											0.00	0	122,15
R2044	On	04/11/2021	Bond Future			11.00743	83.75939	10.94415	84.20158	12.46	0.00	0	22,15
R2044	On	03/02/2022	Bond Future			11.19798	80.32128	11.13203	80.76899	13.18	0.00	0	47,28
R2044	On	05/05/2022	Bond Future			11.39057	81.26947	11.32190	81.72269	12.39	0.00	0	5,70
R2044	On	04/08/2022	Bond Future			11.59264	77.84362	11.52100	78.30260	12.70	0.00	0	
R2044	On	03/11/2022	Bond Future			11.78607	78.85228	11.71152	79.31698	12.47	0.00	0	
Total R2044 Future											0.00	0	75,21
R2044	On	04/11/2021	Bond Future	12.89	Call		11,952.01000	11.95201	11,509,820	18.22	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		0.00000	0.00000	0,000	18.22	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		12,005.56000	12.00556	11,563,370	18.25	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		0.00000	0.00000	0,000	18.25	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		12,059.04000	12.05904	11,616,850	18.27	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		0.00000	0.00000	0,000	18.27	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		4,190.79000	4.19079	3,918,520	13.80	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		1,038.33000	1.03833	1,213,770	13.80	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		4,096.07000	4.09607	3,827,460	13.76	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		1,071.32000	1.07132	1,250,420	13.76	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		4,143.35000	4.14335	3,872,980	13.78	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		1,054.70000	1.05470	1,232,040	13.78	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		1,532.39000	1.53239	1,728,930	13.46	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		5,383.44000	5.38344	5,125,350	13.48	0.00	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
R2044 On 05/05/2022 Bond Future	11.93	Put			1,516.61000	1.51661	1,711,740	13.48		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Call			5,293.11000	5.29311	5,037,840	13.44		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Put			1,548.35000	1.54835	1,746,300	13.44		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Call			5,338.23000	5.33823	5,081,550	13.46		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			2,139.16000	2.13916	2,037,650	12.28		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			4,999.04000	4.99904	5,356,510	12.28		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			2,165.70000	2.16570	2,063,190	12.29		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			4,957.26000	4.95726	5,313,730	12.29		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Call			2,112.53000	2.11253	2,012,270	12.27		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			5,040.83000	5.04083	5,399,550	12.27		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			2,059.48000	2.05948	5,342,490	12.18		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			0.00000	0.00000	2,845,500	12.19		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			1,994.04000	1.99404	5,304,240	12.19		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			0.00000	0.00000	2,873,140	12.20		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			1,928.69000	1.92869	5,266,530	12.20		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			0.00000	0.00000	2,818,310	12.18		0.00	0	
Total R2044 Option										0.00	0	
Total For R2044										0.00	0	75,21
R2048 On 04/11/2021 Bond Future			10.95185	82.77611	10.89857	83.15915		12.83		0.00	0	92,32
R2048 On 03/02/2022 Bond Future			11.13889	83.70626	11.08331	84.09413		12.86		0.00	0	177,25
R2048 On 05/05/2022 Bond Future			11.32026	80.27898	11.26240	80.67158		12.75		0.00	0	2,00
R2048 On 04/08/2022 Bond Future			11.50812	81.22013	11.44780	81.61771		12.38		0.00	0	
R2048 On 03/11/2022 Bond Future			11.69807	77.85563	11.63522	78.25822		12.83		0.00	0	
Total R2048 Future										0.00	0	271,61
R2048 On 04/11/2021 Bond Future	9.60	Call			0.00000	0.00000	0,000	12.77		0.00	0	
R2048 On 04/11/2021 Bond Future	9.60	Put			10,405.80000	10.40580	10,788,840	12.77		0.00	0	
R2048 On 04/11/2021 Bond Future	10.20	Call			2.20000	0.00220	0,990	12.11		0.00	0	1,00
R2048 On 04/11/2021 Bond Future	10.20	Put			5,331.55000	5.33155	5,713,380	12.11		0.00	0	
R2048 On 04/11/2021 Bond Future	10.30	Call			7.20000	0.00720	3,380	12.01		0.00	0	
R2048 On 04/11/2021 Bond Future	10.30	Put			4,537.10000	4.53710	4,916,320	12.01		0.00	0	
R2048 On 04/11/2021 Bond Future	12.84	Call			12,146.87000	12.14687	11,763,840	19.32		0.00	0	
R2048 On 04/11/2021 Bond Future	12.84	Put			0.00000	0.00000	0,010	19.32		0.00	0	
R2048 On 04/11/2021 Bond Future	12.85	Call			12,200.90000	12.20090	11,817,870	19.35		0.00	0	
R2048 On 04/11/2021 Bond Future	12.85	Put			0.00000	0.00000	0,010	19.35		0.00	0	
R2048 On 04/11/2021 Bond Future	10.80	Call			487.67000	0.48767	345,750	12.35		0.00	0	1,00
R2048 On 04/11/2021 Bond Future	10.80	Put			1,204.71000	1.20471	1,445,830	12.35		0.00	0	
R2048 On 04/11/2021 Bond Future	12.83	Call			12,092.76000	12.09276	11,709,730	19.29		0.00	0	
R2048 On 04/11/2021 Bond Future	12.83	Put			0.00000	0.00000	0,010	19.29		0.00	0	
R2048 On 03/02/2022 Bond Future	10.40	Call			507.34000	0.50734	468,740	11.94		0.00	0	10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048 On 03/02/2022 Bond Future	10.40	Put			5,558.75000	5.55875	5,908,020	11.94	0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Call			670.38000	0.67038	620,790	12.09	0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Put			4,948.45000	4.94845	5,286,730	12.09	0.00	0	
R2048 On 03/02/2022 Bond Future	10.70	Call			1,098.38000	1.09838	1,022,020	12.43	0.00	0	1,30
R2048 On 03/02/2022 Bond Future	10.70	Put			3,865.71000	3.86571	4,177,220	12.43	0.00	0	
R2048 On 03/02/2022 Bond Future	10.90	Call			1,652.53000	1.65253	1,543,690	12.72	0.00	0	90
R2048 On 03/02/2022 Bond Future	10.90	Put			2,955.49000	2.95549	3,234,520	12.72	0.00	0	
R2048 On 03/02/2022 Bond Future	11.00	Call			1,976.81000	1.97681	1,850,250	12.86	0.00	0	10
R2048 On 03/02/2022 Bond Future	11.00	Put			2,564.42000	2.56442	2,825,730	12.86	0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Call			3,908.44000	3.90844	3,695,640	13.70	0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Put			1,276.81000	1.27681	1,451,880	13.70	0.00	0	
R2048 On 03/02/2022 Bond Future	10.20	Call			268.24000	0.26824	246,740	11.62	0.00	0	90
R2048 On 03/02/2022 Bond Future	10.20	Put			6,903.48000	6.90348	7,269,850	11.62	0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Call			3,955.41000	3.95541	3,741,040	13.73	0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Put			1,257.75000	1.25775	1,431,250	13.73	0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Call			4,002.54000	4.00254	3,786,460	13.75	0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Put			1,238.96000	1.23896	1,410,750	13.75	0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Call			64.20000	0.06420	59,180	11.46	0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Put			10,022.82000	10.02282	10,405,670	11.46	0.00	0	
R2048 On 03/02/2022 Bond Future	10.00	Call			125.31000	0.12531	114,770	11.31	0.00	0	1,30
R2048 On 03/02/2022 Bond Future	10.00	Put			8,395.59000	8.39559	8,772,920	11.31	0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Call			5,095.63000	5.09563	4,888,890	13.60	0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			1,639.05000	1.63905	1,824,910	13.60	0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			5,141.36000	5.14136	4,933,300	13.62	0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			1,621.87000	1.62187	1,806,410	13.62	0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			5,187.18000	5.18718	4,977,820	13.64	0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			1,604.86000	1.60486	1,788,100	13.64	0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			2,037.40000	2.03740	1,965,120	11.86	0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			5,246.66000	5.24666	5,571,960	11.86	0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			2,064.28000	2.06428	1,990,670	11.87	0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			5,202.53000	5.20253	5,526,500	11.87	0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			2,091.09000	2.09109	2,016,680	11.88	0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			5,158.43000	5.15843	5,481,600	11.88	0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			0.00000	0.00000	2,822,390	12.45	0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			2,211.99000	2.21199	5,436,970	12.45	0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			0.00000	0.00000	2,850,470	12.46	0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			2,144.39000	2.14439	5,397,450	12.46	0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			0.00000	0.00000	2,878,690	12.47	0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			2,076.89000	2.07689	5,358,170	12.47	0.00	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 R2048 Option												0.00	0	6,70
Total For R2048												0.00	0	278,31
R209	On	04/11/2021	Bond Future			10.62210	68.79531	10.55380	69.17655		12.15	0.00	0	13,15
R209	On	03/02/2022	Bond Future			10.81014	69.56834	10.73922	69.95429		12.23	0.00	0	18,15
R209	On	05/05/2022	Bond Future			10.99927	67.24784	10.92564	67.63856		12.05	90,112,105.60	1,340	4,66
R209	On	04/08/2022	Bond Future			11.19218	68.03719	11.11573	68.43282		11.73	0.00	0	
R209	On	03/11/2022	Bond Future			11.38771	65.77520	11.30832	66.17582		12.10	0.00	0	
Total R209 Future												90,112,105.60	1,340	35,93
R209	On	04/11/2021	Bond Future	9.50	Call			0.01000	0.00001	0,000	11.05	0.00	0	1,44
R209	On	04/11/2021	Bond Future	9.50	Put			6,284.87000	6.28487	6,666,100	11.05	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call			9.48000	0.00948	3,260	10.93	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put			3,215.43000	3.21543	3,590,450	10.93	0.00	0	3,10
R209	On	04/11/2021	Bond Future	10.25	Call			107.94000	0.10794	56,630	11.52	0.00	0	
R209	On	04/11/2021	Bond Future	10.25	Put			1,840.94000	1.84094	2,170,870	11.52	0.00	0	4,25
R209	On	04/11/2021	Bond Future	12.00	Call			7,464.63000	7.46463	7,083,440	15.83	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put			0.02000	0.00002	0,070	15.83	0.00	0	4,00
R209	On	04/11/2021	Bond Future	12.17	Call			8,263.73000	8.26373	7,882,500	16.11	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put			0.00000	0.00000	0,010	16.11	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Call			8,310.26000	8.31026	7,929,030	16.12	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put			0.00000	0.00000	0,010	16.12	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call			8,356.74000	8.35674	7,975,510	16.14	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put			0.00000	0.00000	0,010	16.14	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call			506.74000	0.50674	348,500	12.15	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put			809.19000	0.80919	1,032,190	12.15	0.00	0	15
R209	On	03/02/2022	Bond Future	11.03	Call			2,713.37000	2.71337	2,501,790	12.63	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			1,150.64000	1.15064	1,325,010	12.63	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			2,748.94000	2.74894	2,535,460	12.64	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put			1,133.38000	1.13338	1,305,850	12.64	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			2,678.13000	2.67813	2,468,160	12.61	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			1,168.28000	1.16828	1,344,260	12.61	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call			4,000.08000	4.00008	3,771,820	12.65	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put			1,286.75000	1.28675	1,449,210	12.65	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call			6,099.73000	6.09973	5,815,960	13.67	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put			706.19000	0.70619	813,140	13.67	5,773,294.00	7,100	10,05
R209	On	05/05/2022	Bond Future	10.75	Call			1,857.32000	1.85732	1,722,840	11.77	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put			2,802.56000	2.80256	3,058,800	11.77	10,858,740.00	3,550	10,05
R209	On	05/05/2022	Bond Future	11.43	Call			3,928.83000	3.92883	3,703,100	12.62	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put			1,316.09000	1.31609	1,481,080	12.62	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call			3,964.49000	3.96449	3,737,490	12.63	0.00	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
R209	On	05/05/2022	Bond Future	11.44	Put		1,301.43000	1.30143	1,465,150	12.63	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call		287.47000	0.28747	260,070	10.69	923,248.50	3,550	7,5
R209	On	05/05/2022	Bond Future	9.75	Put		6,988.69000	6.98869	7,352,010	10.69	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,484.78000	1.48478	1,453,270	11.33	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,353.58000	4.35358	4,717,700	11.33	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,505.06000	1.50506	1,472,450	11.34	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		4,318.73000	4.31873	4,681,750	11.34	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,464.87000	1.46487	1,434,460	11.32	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,388.87000	4.38887	4,754,090	11.32	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		0.00000	0.00000	2,365,990	11.92	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		1,484.50000	1.48450	4,251,110	11.92	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		0.00000	0.00000	2,388,250	11.92	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		1,432.22000	1.43222	4,221,090	11.92	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		0.00000	0.00000	2,343,840	11.91	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		1,536.83000	1.53683	4,281,290	11.91	0.00	0	
Total R209 Option											17,555,282.50	14,200	40,57
Total For R209											107,667,388.10	15,540	76,50
R210	On	04/11/2021	Bond Future			211.60391	211.60391	212.47064	212.47064		0.00	0	1,2
R210	On	03/02/2022	Bond Future			214.03420	214.03420	214.91225	214.91225		0.00	0	1,3
R210	On	05/05/2022	Bond Future			213.75735	213.75735	214.64609	214.64609		0.00	0	10
R210	On	04/08/2022	Bond Future			216.44408	216.44408	217.34440	217.34440		0.00	0	
R210	On	03/11/2022	Bond Future			216.24350	216.24350	217.15613	217.15613		0.00	0	
Total R210 Future											0.00	0	2,7
Total For R210											0.00	0	2,7
R212	On	04/11/2021	Bond Future			175.80939	175.80939	175.81639	175.81639		0.00	0	3,10
Total R212 Future											0.00	0	3,10
Total For R212											0.00	0	3,10
R213	On	04/11/2021	Bond Future			9.93634	83.76673	9.83307	84.31425	9.56	0.00	0	7,0
R213	On	03/02/2022	Bond Future			10.15461	84.70797	10.04669	85.26215	9.58	0.00	0	16,4
R213	On	05/05/2022	Bond Future			10.36931	82.17539	10.25664	82.73633	9.37	0.00	0	
R213	On	04/08/2022	Bond Future			10.59440	83.14242	10.47658	83.71061	9.08	0.00	0	
R213	On	03/11/2022	Bond Future			10.82738	80.68175	10.70420	81.25683	9.30	0.00	0	
Total R213 Future											0.00	0	23,5
R213	On	04/11/2021	Bond Future	11.09	Call		6,356.73000	6.35673	5,809,470	11.92	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		0.08000	0.00008	0,340	11.92	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call		6,404.70000	6.40470	5,857,420	11.93	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		0.07000	0.00007	0,310	11.93	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		6,452.65000	6.45265	5,905,350	11.94	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	04/11/2021	Bond Future	11.11	Put			0.07000	0.00007	0,290	11.94	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			210.53000	0.21053	171,520	8.63	0.00	0	2
R213	On	03/02/2022	Bond Future	9.15	Put			5,007.90000	5.00790	5,523,070	8.63	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Call			3,763.44000	3.76344	3,417,570	10.40	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			628.39000	0.62839	836,700	10.40	0.00	0	2
R213	On	03/02/2022	Bond Future	8.63	Call			44.83000	0.04483	30,500	8.56	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			7,789.39000	7.78939	8,329,240	8.56	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			76.92000	0.07692	53,610	8.51	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			6,844.13000	6.84413	7,375,000	8.51	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Call			2,039.79000	2.03979	1,794,830	9.74	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,406.98000	1.40698	1,716,200	9.74	0.00	0	2
R213	On	03/02/2022	Bond Future	10.25	Call			2,283.30000	2.28330	2,017,850	9.81	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			1,243.31000	1.24331	1,532,040	9.81	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			3,496.01000	3.49601	3,163,450	10.29	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			705.22000	0.70522	926,840	10.29	0.00	0	4
R213	On	03/02/2022	Bond Future	9.98	Call			1,515.92000	1.51592	1,321,240	9.56	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			1,860.81000	1.86081	2,220,310	9.56	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Call			1,568.23000	1.56823	1,367,220	9.58	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,809.49000	1.80949	2,162,660	9.58	0.00	0	4
R213	On	03/02/2022	Bond Future	10.15	Call			1,980.92000	1.98092	1,741,290	9.72	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,450.32000	1.45032	1,764,870	9.72	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			1,004.56000	1.00456	877,100	9.37	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			2,500.50000	2.50050	2,927,220	9.37	0.00	0	10
R213	On	03/02/2022	Bond Future	9.96	Call			1,464.56000	1.46456	1,276,350	9.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,913.24000	1.91324	2,279,210	9.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			1,490.13000	1.49013	1,298,770	9.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			1,886.89000	1.88689	2,249,710	9.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			253.13000	0.25313	216,160	8.71	0.00	0	4
R213	On	03/02/2022	Bond Future	9.22	Put			4,663.25000	4.66325	5,180,460	8.71	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			675.41000	0.67541	587,880	9.16	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			3,128.54000	3.12854	3,595,190	9.16	0.00	0	20
R213	On	05/05/2022	Bond Future	10.64	Put			1,477.12000	1.47712	1,708,090	9.73	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			3,397.90000	3.39790	3,066,130	9.74	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			1,461.01000	1.46101	1,690,180	9.74	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			3,333.02000	3.33302	3,004,850	9.72	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			1,493.16000	1.49316	1,725,930	9.72	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			3,365.52000	3.36552	3,035,550	9.73	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			1,383.77000	1.38377	1,213,800	8.64	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			4,290.84000	4.29084	4,689,060	8.64	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			1,401.89000	1.40189	1,230,300	8.65	0.00	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
R213	On	04/08/2022	Bond Future	9.90	Put		4,258.28000	4.25828	4,654,880	8.65	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,365.53000	1.36553	1,197,190	8.63	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		4,323.31000	4.32331	4,723,160	8.63	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		1,539.25000	1.53925	4,179,110	9.07	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		0.00000	0.00000	2,084,620	9.08	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		1,491.21000	1.49121	4,150,910	9.08	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		0.00000	0.00000	2,104,880	9.08	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		1,443.20000	1.44320	4,123,160	9.08	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		0.00000	0.00000	2,064,780	9.07	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											0.00	0	26,40
R214	On	04/11/2021	Bond Future			10.99714	65.51903	10.92380	65.93504	13.01	0.00	0	4,54
R214	On	03/02/2022	Bond Future			11.18600	66.25527	11.10974	66.67634	13.08	0.00	0	18,70
R214	On	05/05/2022	Bond Future			11.36919	63.75729	11.29001	64.18354	12.94	0.00	0	44
R214	On	04/08/2022	Bond Future			11.55859	64.50455	11.47629	64.93617	12.59	0.00	0	
R214	On	03/11/2022	Bond Future			11.75010	62.05929	11.66461	62.49629	13.05	0.00	0	
Total R214 Future											0.00	0	23,66
R214	On	04/11/2021	Bond Future	12.46	Call		7,897.43000	7.89743	7,481,460	17.53	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		0.02000	0.00002	0,060	17.53	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		7,943.65000	7.94365	7,527,690	17.55	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		0.01000	0.00001	0,060	17.55	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		7,989.81000	7.98981	7,573,840	17.57	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		0.01000	0.00001	0,050	17.57	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		2,758.19000	2.75819	2,593,400	13.79	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		1,125.39000	1.12539	1,381,670	13.79	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		2,687.87000	2.68787	2,525,630	13.75	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,161.76000	1.16176	1,420,590	13.75	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		2,722.94000	2.72294	2,559,500	13.77	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,143.45000	1.14345	1,401,080	13.77	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,455.39000	1.45539	1,652,150	13.67	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		3,853.42000	3.85342	3,622,700	13.69	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,439.58000	1.43958	1,635,110	13.69	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		3,783.16000	3.78316	3,555,260	13.66	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,471.19000	1.47119	1,669,540	13.66	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		3,818.33000	3.81833	3,588,840	13.67	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		1,613.24000	1.61324	1,516,390	12.06	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		4,319.71000	4.31971	4,654,480	12.06	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		1,634.45000	1.63445	1,536,420	12.07	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		4,284.58000	4.28458	4,618,170	12.07	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/08/2022	Bond Future	10.97	Call			1,592.18000	1.59218	1,496,510	12.04	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			4,355.07000	4.35507	4,691,020	12.04	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			1,705.14000	1.70514	4,429,250	12.69	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			0.00000	0.00000	2,309,330	12.70	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			1,651.51000	1.65151	4,397,840	12.70	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			0.00000	0.00000	2,331,910	12.71	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			1,597.94000	1.59794	4,366,850	12.71	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			0.00000	0.00000	2,287,110	12.69	0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	23,66
Total for Bond												115,266,480.23	15,629	1,600,86
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 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 R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	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
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/11/2021 GOVI			783.35700	783.35700	787.20300	787.20300				7,833,570.00	1	4
GOVI On 03/02/2022 GOVI			792.15900	792.15900	796.05400	796.05400				0.00	0	96
GOVI On 05/05/2022 GOVI			801.50000	801.50000	805.44300	805.44300				0.00	0	
GOVI On 04/08/2022 GOVI			811.27800	811.27800	815.27000	815.27000				0.00	0	
GOVI On 03/11/2022 GOVI			821.36900	821.36900	825.41200	825.41200				0.00	0	
Total GOVI Future										7,833,570.00	1	96
GOVI On 04/11/2021 GOVI	728.40	Call			588,030.00000	58.80300	549,570,000			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			587,930.00000	58.79300	549,470,000			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			587,830.00000	58.78300	549,370,000			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			32,940.00000	3.29400	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	6,010,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			33,140.00000	3.31400	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Put			0.00000	0.00000	5,810,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Call			33,040.00000	3.30400	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			0.00000	0.00000	5,910,000			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			171,930.00000	17.19300	132,500,000			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			172,130.00000	17.21300	132,700,000			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			172,030.00000	17.20300	132,600,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			0.00000	0.00000	0,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/08/2022	GOVI	819.27	Put		40,000.00000	4.00000	79,920,000		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		40,100.00000	4.01000	80,020,000		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		39,900.00000	3.99000	79,820,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call		49,920.00000	4.99200	9,490,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call		49,820.00000	4.98200	9,390,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call		50,020.00000	5.00200	9,590,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											7,833,570.00	1	95
Total for GOVI											7,833,570.00	1	95
AL37	On	04/11/2021	Index Future			790.05900	790.05900	792.88400	792.88400		0.00	0	
AL37	On	03/02/2022	Index Future			798.93700	798.93700	801.79900	801.79900		0.00	0	
AL37	On	05/05/2022	Index Future			808.35800	808.35800	811.25500	811.25500		0.00	0	
AL37	On	04/08/2022	Index Future			818.21900	818.21900	821.15300	821.15300		0.00	0	
AL37	On	03/11/2022	Index Future			828.39600	828.39600	831.36800	831.36800		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/11/2021	Index Future			896.11200	896.11200	901.63600	901.63600		0.00	0	
AL7T	On	03/02/2022	Index Future			906.18200	906.18200	911.77300	911.77300		0.00	0	
AL7T	On	05/05/2022	Index Future			916.86800	916.86800	922.52700	922.52700		0.00	0	
AL7T	On	04/08/2022	Index Future			928.05300	928.05300	933.78300	933.78300		0.00	0	
AL7T	On	03/11/2022	Index Future			939.59600	939.59600	945.39900	945.39900		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/11/2021	Index Future			793.41000	793.41000	797.31300	797.31300		0.00	0	1
ALBI	On	03/02/2022	Index Future			802.32500	802.32500	806.27800	806.27800		0.00	0	1
ALBI	On	05/05/2022	Index Future			811.78600	811.78600	815.78700	815.78700		0.00	0	2
ALBI	On	04/08/2022	Index Future			821.68900	821.68900	825.74100	825.74100		0.00	0	
ALBI	On	03/11/2022	Index Future			831.91000	831.91000	836.01300	836.01300		0.00	0	
Total ALBI Future											0.00	0	28
Total For ALBI											0.00	0	28
IGOV	On	04/11/2021	Index Future			296.53500	296.53500	297.01000	297.01000		0.00	0	3
IGOV	On	03/02/2022	Index Future			299.94100	299.94100	300.42300	300.42300		0.00	0	48
IGOV	On	05/05/2022	Index Future			303.55100	303.55100	304.04000	304.04000		0.00	0	1

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IGOV On 04/08/2022 Index Future			307.32600	307.32600	307.82100	307.82100				0.00	0	
IGOV On 03/11/2022 Index Future			311.21900	311.21900	311.72100	311.72100				0.00	0	
Total IGOV Future										0.00	0	53
Total For IGOV										0.00	0	53
Total for Index										0.00	0	81
JIBAR f On 17/11/2021 Jibar Future			3.74500	96.25500	3.75500	96.24500				0.00	0	50,00
JIBAR f On 15/12/2021 Jibar Future			4.02500	95.97500	4.02500	95.97500				0.00	0	
JIBAR f On 19/01/2022 Jibar Future			4.13000	95.87000	4.13000	95.87000				0.00	0	
JIBAR f On 16/02/2022 Jibar Future			4.34000	95.66000	4.35000	95.65000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.48500	95.51500	4.48500	95.51500				0.00	0	
JIBAR f On 20/04/2022 Jibar Future			4.68000	95.32000	4.72000	95.28000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			5.00000	95.00000	5.04000	94.96000				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			5.42500	94.57500	5.32000	94.68000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.87500	94.12500	5.88500	94.11500				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			6.19000	93.81000	6.19000	93.81000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			6.58500	93.41500	6.55000	93.45000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			6.90500	93.09500	6.86500	93.13500				0.00	0	
Total Jibar Future										0.00	0	50,14
Total For JIBAR FUTURE										0.00	0	50,14
Total for Jibar										0.00	0	50,14
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.70000	90.70000				0.00	0	
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										123,100,050.23	15,630	1,652,86
ABCPI3 On 07/12/2023 Spot Bond			2.33000	320.79760	2.33000	320.66665				46,600,000,000.00	20,000,000	10,000,00
Total ABCPI3 SPOT										46,600,000,000.00	20,000,000	10,000,00
Total For ABCPI3										46,600,000,000.00	20,000,000	10,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.62265				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.86635				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.11165	9.65000	103.08511				0.00	0	
Total ABF004 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 ABF004										0.00	0	
ABF004 On 30/06/2031 Spot Bond			11.14000	89.90565	11.14000	92.48342				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 01/12/2030 Spot Bond					0.00000	100.89570				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.61332				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 14/05/2022 Spot Bond					0.00000	101.27981				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN14 On 11/11/2022 Spot Bond					0.00000	101.93680				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN16 On 26/09/2023 Spot Bond					0.00000	101.67266				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2022 Spot Bond					0.00000	101.39267				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN21 On 30/05/2024 Spot Bond					0.00000	102.61209				0.00	1,000,000,000	1,000,000,000
Total ABFN22 SPOT										0.00	1,000,000,000	1,000,000,000
Total For ABFN22										0.00	1,000,000,000	1,000,000,000
ABFN22 On 25/05/2027 Spot Bond					0.00000	104.06886				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	101.84689				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.21829				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.40398				0.00	0	

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 ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.49031				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	102.43206				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2021 Spot Bond					0.00000	100.96129				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN31 On 15/11/2023 Spot Bond					0.00000	101.68096				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	102.24247				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN33 On 07/02/2022 Spot Bond					0.00000	101.23307				0.00	200,000,000	200,000,000
Total ABFN34 SPOT										0.00	200,000,000	200,000,000
Total For ABFN34										0.00	200,000,000	200,000,000
ABFN34 On 07/02/2024 Spot Bond					0.00000	101.76855				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond					0.00000	100.95343				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond					0.00000	102.45959				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 23/04/2022 Spot Bond					0.00000	100.01231				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN38 On 16/09/2022 Spot Bond					0.00000	100.68556				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.07936				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.89236				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.17232				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.16192				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.16641				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.16967				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.41672				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.78073				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.81934				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.49545				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.32178				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.42748				0.00	300,000,000	300,000,000
Total ABFN51 SPOT										0.00	300,000,000	300,000,000

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 ABFN51										0.00	300,000,000	300,000,000
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.19940				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.06757				0.00	2,000,000,000	1,000,000,000
Total ABJ01 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ABJ01										0.00	2,000,000,000	1,000,000,000
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.67629				0.00	0	200,000,000
Total ABJ02 SPOT										0.00	0	200,000,000
Total For ABJ02										0.00	0	200,000,000
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.74313				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	102.24460				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.26000	7.26000	7.26000	143.74120				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	25.99843	100.00000	25.93131				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.86000	2.86000	2.86000	153.14803				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.64000	3.64000	3.64000	202.78681				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.46000	4.46000	4.46000	229.85839				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.01000	7.01000	7.01000	102.11916				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.93000	7.93000	7.93000	114.32224				0.00	0	

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 ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.17000	106.76635	5.17000	106.75154				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.54000	108.69584	5.54000	108.67970				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.31500	115.37579	7.31500	115.35327				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.19500	116.32136	8.19500	116.29597				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.98000	107.71789	5.98000	107.70035				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.47500	102.37671	8.47500	102.35324				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.50839	100.00000	11.48264				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.65000	325.11996	1.65000	324.99324				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.04500	175.47359	1.04500	175.40807				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.80500	10.80500	10.80500	103.45953				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.63460				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL09€ On 20/12/2025 Spot Bond					0.00000	100.61509				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.59390				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18€ On 20/09/2022 Spot Bond					0.00000	100.30799				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.61342				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.61342				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.63006				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.63006				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	162.36697				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	165.13649				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.58217				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.62307				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.08636				0.00	0	
Total AECI03 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 AECI03									0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.14197			0.00	0	
Total AECI04 SPOT									0.00	0	
Total For AECI04									0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.22831			0.00	0	
Total AGL01 SPOT									0.00	0	
Total For AGL01									0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.60447			0.00	0	
Total AGL02 SPOT									0.00	0	
Total For AGL02									0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.90686			0.00	0	
Total AGL03 SPOT									0.00	0	
Total For AGL03									0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.77670			0.00	0	1,400,000,00
Total AGT01 SPOT									0.00	0	1,400,000,00
Total For AGT01									0.00	0	1,400,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	104.79204			0.00	0	200,000,00
Total AGT02 SPOT									0.00	0	200,000,00
Total For AGT02									0.00	0	200,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	103.91621			0.00	0	300,000,00
Total AGT03 SPOT									0.00	0	300,000,00
Total For AGT03									0.00	0	300,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	103.67559			0.00	1,000,000,000	1,300,000,00
Total AGT04 SPOT									0.00	1,000,000,000	1,300,000,00
Total For AGT04									0.00	1,000,000,000	1,300,000,00
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.11509			0.00	0	
Total AH2A11 SPOT									0.00	0	
Total For AH2A11									0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.11927			0.00	0	
Total AH2A21 SPOT									0.00	0	
Total For AH2A21									0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.23000	98.37641	8.23000	99.06441		2,304,400,000,000.00		280,000,000	
Total AH2A31 SPOT								2,304,400,000,000.00		280,000,000	
Total For AH2A31								2,304,400,000,000.00		280,000,000	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.12574			0.00	0	

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 AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.14724				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.17404				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.09995				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.95423				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.70000	107.10530	6.70000	107.08613			1,407,000,000,000.00		210,000,000	70,000,000
Total AHF5A3 SPOT									1,407,000,000,000.00		210,000,000	70,000,000
Total For AHF5A3									1,407,000,000,000.00		210,000,000	70,000,000
AHF5A On 21/08/2023 Spot Bond					0.00000	100.89307				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.00664				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.07651				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.89529				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.11043				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.46507				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6B On 21/08/2024 Spot Bond					0.00000	101.00656				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.07640				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.56479				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.10287				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.93669				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.04149				0.00	400,000,000	200,000,000
Total AHF7B1 SPOT										0.00	400,000,000	200,000,000
Total For AHF7B1										0.00	400,000,000	200,000,000
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.01529				0.00	400,000,000	200,000,000
Total AHF7B2 SPOT										0.00	400,000,000	200,000,000
Total For AHF7B2										0.00	400,000,000	200,000,000
AHF7C On 21/08/2025 Spot Bond					0.00000	101.11133				0.00	200,000,000	100,000,000
Total AHF7C1 SPOT										0.00	200,000,000	100,000,000
Total For AHF7C1										0.00	200,000,000	100,000,000
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.07816				0.00	400,000,000	200,000,000
Total AHF7C2 SPOT										0.00	400,000,000	200,000,000
Total For AHF7C2										0.00	400,000,000	200,000,000
AHF7D On 21/08/2025 Spot Bond					0.00000	101.70415				0.00	200,000,000	100,000,000
Total AHF7D1 SPOT										0.00	200,000,000	100,000,000
Total For AHF7D1										0.00	200,000,000	100,000,000
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.61706				0.00	400,000,000	200,000,000
Total AHF7D2 SPOT										0.00	400,000,000	200,000,000
Total For AHF7D2										0.00	400,000,000	200,000,000
AIR02 On 30/04/2023 Spot Bond			7.78000	105.35681	7.78000	105.33484				0.00	0	
Total AIR02 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 AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.20000	106.18765	8.20000	106.16446				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.81000	94.47582	11.81000	94.44636				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.66500	181.38618	5.66500	181.29594				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.87133				0.00	0	200,000,00
Total APF06 SPOT										0.00	0	200,000,00
Total For APF06										0.00	0	200,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	100.46840				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.01496				0.00	0	321,600,00
Total APF09 SPOT										0.00	0	321,600,00
Total For APF09										0.00	0	321,600,00
APF10 On 11/09/2022 Spot Bond					0.00000	100.67546				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.55753				0.00	2,800,000,000	1,400,000,00
Total APF14 SPOT										0.00	2,800,000,000	1,400,000,00
Total For APF14										0.00	2,800,000,000	1,400,000,00
APF15 On 24/02/2023 Spot Bond					0.00000	101.14575				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.46803				0.00	800,000,000	400,000,00
Total APF16 SPOT										0.00	800,000,000	400,000,00
Total For APF16										0.00	800,000,000	400,000,00
APF17 On 21/01/2022 Spot Bond					0.00000	100.08196				0.00	0	
Total APF17 SPOT										0.00	0	
Total For APF17										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.81000	245.23047	4.81000	245.11405				0.00	0	

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 ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			4.82500	222.14201	4.82500	222.03647				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13: On 31/01/2022 Spot Bond			2.02000	175.02599	2.02000	174.95599				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.06500	175.00538	2.06500	174.93519				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.51000	192.88828	4.51000	192.79813				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.68090				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.43086				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.02000	109.63483	5.02000	109.58226				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.53232				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN20: On 20/06/2022 Spot Bond					0.00000	100.54034				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.59179				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	105.60888				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.85617				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.67896				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.53270				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	101.10433				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	101.07501				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	101.00315				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.70873				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.46203				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	100.57631				0.00	0	
Total ASN300 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 ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	100.93237				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			4.22500	4.22500	4.22500	106.79537				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.00500	5.00500	5.00500	98.03172				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.54576				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.62317				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.22629				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.83070				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.13000	108.12256	5.13000	108.07037				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.58604				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.53226				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.56427				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.56160				0.00	0	

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 ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.56160				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	100.89681				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.67395				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.55081				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.57134				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 29/10/2021 Spot Bond					0.00000	99.95648				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2022 Spot Bond					0.00000	100.63889				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.63889				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	101.17077				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.55570				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.96155				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN39(On 17/12/2025 Spot Bond					0.00000	100.59839				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40(On 20/12/2024 Spot Bond					0.00000	100.55179				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41(On 20/12/2024 Spot Bond					0.00000	100.64948				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41(On 05/12/2021 Spot Bond					0.00000	100.75440				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	104.13037				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44(On 22/06/2023 Spot Bond					0.00000	100.48912				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	100.50469				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	100.67919				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	101.33028				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	104.24564				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.11377				0.00	0	
Total ASN460 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 ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.11485				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	102.14714				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	101.65615				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.96231				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.95516				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.55355				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.83442				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	111.33400				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	101.61511				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.55165				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.57410				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.57410				0.00	0	

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 ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.53743				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.62500	100.63314	9.62500	100.60731				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.80500	100.29821	8.80500	100.27460				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.35500	98.90925	9.35500	98.88454				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.35500	98.90925	9.35500	98.88454				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	102.15083	9.10000	102.12614				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	102.60534	11.05000	102.57536				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	102.59371	11.00000	102.56387				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.47737	10.50000	102.44887				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.47737	10.50000	102.44887				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.38364				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54: On 31/01/2030 Spot Bond					0.00000	99.89903				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.38700				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	102.50065	10.60000	102.47189				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	101.65419	10.47000	102.44197				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	102.48901	10.55000	102.46038				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	99.86864				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.01546				0.00	800,000,000	400,000,000
Total ASN568 SPOT										0.00	800,000,000	400,000,000
Total For ASN568										0.00	800,000,000	400,000,000
ASN56: On 04/09/2024 Spot Bond					0.00000	100.79937				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.64439				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.53229				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.57870				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.26336				0.00	0	
Total ASN583 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 ASN583										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	101.14432				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.79816				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	101.51421				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	102.13328	9.22000	102.10810				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.22123				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.17136				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.05060				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.01463				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.10470				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.90082				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	99.87541				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	100.54632				0.00	0	

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 ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	101.47963				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.57934				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.28955				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.54771				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.54799				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 25/11/2021 Spot Bond					0.00000	100.84853				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.13928				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.36157				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.63977				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.70388				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.91786				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN64: On 06/05/2024 Spot Bond					0.00000	99.83335				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.76899				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.27605				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 22/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN650 SPOT										0.00	0	
Total For ASN650										0.00	0	
ASN65: On 27/10/2021 Spot Bond					0.00000	99.98717				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	
ASN65: On 29/10/2021 Spot Bond					0.00000	102.17940				0.00	0	
Total ASN656 SPOT										0.00	0	
Total For ASN656										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.49559				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN65: On 12/11/2021 Spot Bond					0.00000	100.93178				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN66: On 11/02/2022 Spot Bond					0.00000	100.93982				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66: On 15/11/2021 Spot Bond					0.00000	100.93362				0.00	0	
Total ASN662 SPOT										0.00	0	
Total For ASN662										0.00	0	
ASN66: On 15/11/2021 Spot Bond					0.00000	100.95034				0.00	0	
Total ASN663 SPOT										0.00	0	
Total For ASN663										0.00	0	
ASN66: On 15/11/2021 Spot Bond					0.00000	100.94173				0.00	0	
Total ASN664 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN664										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.97594				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/11/2021 Spot Bond					0.00000	100.88027				0.00	0	
Total ASN666 SPOT										0.00	0	
Total For ASN666										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.18342				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 18/11/2021 Spot Bond					0.00000	100.89322				0.00	0	
Total ASN668 SPOT										0.00	0	
Total For ASN668										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.37111				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 23/11/2021 Spot Bond					0.00000	100.81616				0.00	0	
Total ASN670 SPOT										0.00	0	
Total For ASN670										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.45101				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 26/11/2021 Spot Bond					0.00000	100.79026				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.67366				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.70291				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.22604				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.96651				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN684: On 31/03/2032 Spot Bond					0.00000	100.47805				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN685: On 31/01/2030 Spot Bond					0.00000	99.95718				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN692: On 31/07/2026 Spot Bond					0.00000	99.88263				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN693: On 31/01/2030 Spot Bond					0.00000	99.95718				0.00	74,000,000,000	30,000,000,000
Total ASN694 SPOT										0.00	74,000,000,000	30,000,000,000
Total For ASN694										0.00	74,000,000,000	30,000,000,000
ASN694: On 31/01/2030 Spot Bond					0.00000	99.87620				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN695: On 20/06/2026 Spot Bond					0.00000	100.22171				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN700: On 20/06/2026 Spot Bond					0.00000	100.69273				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN702: On 20/06/2024 Spot Bond					0.00000	100.51282				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN703: On 05/01/2022 Spot Bond					0.00000	100.39090				0.00	0	
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	
ASN708: On 10/01/2022 Spot Bond					0.00000	100.37187				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN712: On 04/05/2024 Spot Bond					0.00000	99.81369				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN714 On 19/08/2023 Spot Bond					0.00000	100.61884				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN715 On 31/03/2032 Spot Bond					0.00000	100.54026				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN716 On 15/09/2033 Spot Bond					0.00000	100.59546				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN717 On 30/09/2022 Spot Bond					0.00000	100.32425				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN718 On 30/09/2024 Spot Bond					0.00000	100.36233				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN719 On 30/12/2021 Spot Bond					0.00000	100.29220				0.00	0	
Total ASN719 SPOT										0.00	0	
Total For ASN719										0.00	0	
ASN720 On 12/06/2024 Spot Bond					0.00000	100.24664				0.00	0	
Total ASN720 SPOT										0.00	0	
Total For ASN720										0.00	0	
ASN721 On 15/10/2022 Spot Bond					0.00000	100.16892				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN722 On 20/01/2022 Spot Bond					0.00000	100.08356				0.00	0	
Total ASN722 SPOT										0.00	0	
Total For ASN722										0.00	0	
ASN723 On 19/01/2022 Spot Bond					0.00000	100.09652				0.00	0	4,500,000.00
Total ASN723 SPOT										0.00	0	4,500,000.00
Total For ASN723										0.00	0	4,500,000.00
BAW21 On 24/03/2022 Spot Bond			4.02400	102.96743	4.02400	102.95626				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.84469	9.30000	100.81993				0.00	0	
Total BAW21/R208 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 BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.87165				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.00424				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.97151				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.74340				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.36381				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.95500	98.78020	6.95500	98.76165				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.30055				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	101.00575				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.64595				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.49421				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.58859				0.00	400,000,000	200,000,000
Total BAYA64 SPOT										0.00	400,000,000	200,000,000
Total For BAYA64										0.00	400,000,000	200,000,000
BAYA67 On 31/03/2023 Spot Bond			8.90000	8.90000	8.90000	103.79834				0.00	0	

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 BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.41500	11.41500	11.41500	103.45216				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.53885				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.51070				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.51958				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.51980				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.52779				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.80514				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.60620				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.60007				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.62381				0.00	1,200,000,000	600,000,000
Total BAYA81 SPOT										0.00	1,200,000,000	600,000,000
Total For BAYA81										0.00	1,200,000,000	600,000,000
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.60559				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	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
BAYA87 On 30/09/2023 Spot Bond					0.00000	100.62309				0.00	800,000,000	400,000,000
Total BAYA83 SPOT										0.00	800,000,000	400,000,000
Total For BAYA83										0.00	800,000,000	400,000,000
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.58777				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.62291				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.58866				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.62322				0.00	400,000,000	200,000,000
Total BAYA87 SPOT										0.00	400,000,000	200,000,000
Total For BAYA87										0.00	400,000,000	200,000,000
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.60571				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.76378				0.00	0	100,000,000
Total BAYA89 SPOT										0.00	0	100,000,000
Total For BAYA89										0.00	0	100,000,000
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.60577				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.57116				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.58832				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.57079				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.71047				0.00	800,000,000	400,000,000
Total BAYB13 SPOT										0.00	800,000,000	400,000,000

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 BAYB13										0.00	800,000,000	400,000,000
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.91749				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.72827				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 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	
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.71123				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.93044				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.74639				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	100.71081				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.36000	8.36000	8.36000	98.99302				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.83100				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.36566				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.78356				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.19154				0.00	0	

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 BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.76528				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.44038				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.12708				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.69000	105.07006	7.69000	105.04817				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.06538				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	99.90404				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.67307				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.28866				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	106.13603				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.86944				0.00	0	200,000,00
Total BGL18 SPOT										0.00	0	200,000,00
Total For BGL18										0.00	0	200,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	104.87556				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGT01 On 12/09/2022 Spot Bond					0.00000	103.86677				0.00	4,180,000,000	2,190,000,000
Total BGT01 SPOT										0.00	4,180,000,000	2,190,000,000
Total For BGT01										0.00	4,180,000,000	2,190,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	100.95526				0.00	500,000,000	500,000,000
Total BID08 SPOT										0.00	500,000,000	500,000,000
Total For BID08										0.00	500,000,000	500,000,000
BID09 On 15/11/2021 Spot Bond					0.00000	100.99582				0.00	0	0
Total BID09 SPOT										0.00	0	0
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	101.49731				0.00	0	0
Total BID10 SPOT										0.00	0	0
Total For BID10										0.00	0	0
BID11 On 15/11/2023 Spot Bond			6.44000	110.28076	6.44000	110.26176				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BID12 On 14/06/2022 Spot Bond					0.00000	100.66721				0.00	0	0
Total BID12 SPOT										0.00	0	0
Total For BID12										0.00	0	0
BID13 On 14/06/2024 Spot Bond					0.00000	100.23089				0.00	0	0
Total BID13 SPOT										0.00	0	0
Total For BID13										0.00	0	0
BID14 On 28/10/2022 Spot Bond					0.00000	100.04336				0.00	0	0
Total BID14 SPOT										0.00	0	0
Total For BID14										0.00	0	0
BID15 On 28/10/2024 Spot Bond					0.00000	100.02859				0.00	0	0
Total BID15 SPOT										0.00	0	0
Total For BID15										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.94963				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.24905				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.44400				0.00	0	0
Total BNPP04 SPOT										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 For BNPP04										0.00	0	
BNPP0: On 05/01/2025 Spot Bond					0.00000	97.33600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0: On 03/01/2025 Spot Bond					0.00000	66.60100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0: On 06/07/2026 Spot Bond					0.00000	52.97100				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1: On 01/12/2021 Spot Bond					0.00000	100.71105				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BNPP1: On 18/02/2022 Spot Bond					0.00000	100.84305				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1: On 27/03/2022 Spot Bond					0.00000	100.36313				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.03464				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.93177				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.68160				0.00	516,000,000	258,000,000
Total BPPF20 SPOT										0.00	516,000,000	258,000,000
Total For BPPF20										0.00	516,000,000	258,000,000
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.12464				0.00	0	500,000,000
Total BPPF21 SPOT										0.00	0	500,000,000
Total For BPPF21										0.00	0	500,000,000
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	100.12463				0.00	0	

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 BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF21 On 03/08/2022 Spot Bond					0.00000	99.88677				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF21 On 12/10/2023 Spot Bond					0.00000	100.29735				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF21 On 03/11/2021 Spot Bond					0.00000	99.90036				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF21 On 03/11/2022 Spot Bond					0.00000	99.89537				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF31 On 03/11/2023 Spot Bond					0.00000	99.89104				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF31 On 24/08/2022 Spot Bond					0.00000	100.87534				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF31 On 24/08/2024 Spot Bond					0.00000	100.93954				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.26870				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	100.42911				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.53725				0.00	0	200,000,00
Total CBL29 SPOT										0.00	0	200,000,00
Total For CBL29										0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT01 On 23/06/2023 Spot Bond			7.93500	111.36243	7.93500	111.33876				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.16500	112.33356	8.16500	112.30901				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.76500	108.15809	8.76500	108.13246			19,584,516,000,000.00		2,234,400,000	
Total CCT03 SPOT									19,584,516,000,000.00		2,234,400,000	
Total For CCT03									19,584,516,000,000.00		2,234,400,000	
CCT04 On 17/07/2027 Spot Bond			10.12500	10.12500	10.12500	102.82563				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.82873				0.00	400,000,000	200,000,000
Total CGR42 SPOT										0.00	400,000,000	200,000,000
Total For CGR42										0.00	400,000,000	200,000,000
CGR43 On 08/02/2022 Spot Bond					0.00000	101.61511				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.19951				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.28461				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.02107				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.02226				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	108.09777	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	

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 CLN317										0.00	0	
CLN34: On 20/12/2023 Spot Bond					0.00000	100.26890				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36: On 20/03/2024 Spot Bond			7.47000	107.71153	7.47000	107.68971				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36: 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	
CLN36: On 20/03/2024 Spot Bond			8.70700	110.37491	8.70700	113.30100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36: On 06/08/2023 Spot Bond					0.00000	101.71195				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37: On 26/07/2022 Spot Bond					0.00000	100.00007				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37: On 20/03/2024 Spot Bond					0.00000	105.36810				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37: On 20/03/2024 Spot Bond			10.98000	100.17008	10.98000	100.14051				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38: 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	
CLN38: On 20/09/2024 Spot Bond			6.50000	115.62211	6.50000	111.28800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38: 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	
CLN39: On 20/09/2022 Spot Bond					0.00000	100.57628				0.00	0	

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 CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	101.15283				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.14313				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2022 Spot Bond			1.99000	175.03972	1.99000	174.96987				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.56000	140.95305	5.56000	140.88344				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.00000	139.06681	6.00000	138.99652				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	101.05700				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	101.14665				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.98366				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.98669				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.90000	102.37171	6.90000	102.35285				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.87438				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN468 On 28/03/2022 Spot Bond					0.00000	100.53994				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.64939				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.26825				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	96.00967	100.00000	95.76904				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	100.95055				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			6.39500	104.17294	6.39500	104.15481				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.70000	104.01348	6.70000	103.99485				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.64562				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.67309				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.96679				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			7.10000	109.00774	7.10000	108.98674				0.00	0	
Total CLN496 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 CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.70586				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.25300				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.26710				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.71898				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.49499				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.84806				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.60856				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	96.56176				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.13411	9.96000	101.10695				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	99.91997	10.01000	99.89331				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.06886				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	103.09566	9.60000	98.40705				0.00	0	

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 CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.68138				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 27/02/2023 Spot Bond					0.00000	100.92199				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	101.19980	9.20000	101.17466				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.68069				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.35494				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.25806				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.27630				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	101.01151				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	100.68138				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN532 On 20/06/2023 Spot Bond					0.00000	100.62523				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.13239				0.00	400,000,000	200,000,000
Total CLN534 SPOT										0.00	400,000,000	200,000,000
Total For CLN534										0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 On 18/07/2025 Spot Bond			9.58500	105.16081	9.58500	105.13406				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.13199				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.01440				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.15153				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	143.17800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.91247				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.16705				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.05500	105.50014	9.05500	105.47476				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.10500	103.54845	9.10500	103.52299				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			9.19500	107.82759	9.19500	107.80126				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	306.80910				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	

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 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	101.18377				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.16484				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.01684				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.16771				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	117.67800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.23175				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	104.52326	10.19000	104.50252				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.05500	108.30232	9.05500	108.27626				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.22579				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.92792				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.50246				0.00	0	

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 CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.80760				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.15906				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.28500	106.84633	9.28500	106.81998				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.22632				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.16529				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.65556				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.68371				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.12679				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.37050				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.20559				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.85810				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN58: On 16/09/2025 Spot Bond					0.00000	100.75664				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2022 Spot Bond					0.00000	100.11513				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2022 Spot Bond					0.00000	100.82037				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	102.91343				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58: On 10/06/2026 Spot Bond					0.00000	100.74115				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58: On 14/06/2022 Spot Bond					0.00000	100.60854				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN58: On 18/06/2024 Spot Bond					0.00000	100.57152				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59: On 16/09/2025 Spot Bond					0.00000	101.56727				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59: On 05/12/2026 Spot Bond					0.00000	102.37255				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59: On 05/12/2026 Spot Bond			3.98000	144.04683	3.98000	116.52169				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59: On 24/11/2024 Spot Bond					0.00000	100.99967				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59: On 27/06/2022 Spot Bond					0.00000	100.44236				0.00	0	
Total CLN595 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 CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.99967				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	103.84446				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.34963				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.67603				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.57152				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.57152				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	101.92552				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.17092				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	101.10350				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.70305				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.13208				0.00	0	

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 CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.99774				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	99.92536	9.32000	99.90049				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	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.01380				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.51803				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.77289				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.96289				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.84325				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.41784				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 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	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.01810				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN618 On 20/12/2022 Spot Bond					0.00000	101.09896				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.81558				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	99.97272				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	99.97290				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	100.05245				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	100.01467				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.68000	105.00763	6.68000	104.98888				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.22770				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	89.60295				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.16500	62.81289	12.16500	83.49841				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	101.03816				0.00	0	
Total CLN629 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 CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			9.75500	100.95882	9.75500	100.93269				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.22213				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	101.00306				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	100.30613				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	101.28886				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	103.10927				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.95410				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.21657				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2022 Spot Bond					0.00000	101.25216				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.32783				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.11654				0.00	800,000,000	400,000,000
Total CLN643 SPOT										0.00	800,000,000	400,000,000
Total For CLN643										0.00	800,000,000	400,000,000
CLN64 On 21/11/2024 Spot Bond					0.00000	100.95934				0.00	0	

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 CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.56072				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	99.95589				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.56170				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.37882				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.88117				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.21657				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.97524				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.21657				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.67700				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.69835				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN657 On 13/10/2026 Spot Bond					0.00000	100.28367				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.22523				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.92300				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	115.44700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	137.73100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.23820				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.41821				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.46128				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	106.42204				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.18542				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.98902				0.00	0	
Total CLN670 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 CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.34637				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 09/03/2022 Spot Bond					0.00000	100.72648				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.25785	146.71499	4.25785	119.17659				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.25785	146.71499	4.25785	119.17736				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.37417				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.44830				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	100.56034				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	101.24950				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	101.39827				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.71286				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.53574				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.55095				0.00	0	

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 CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.45528				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.65526				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.65504				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.57459				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	100.49266				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.57472				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.48054				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.46687				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.91740				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	103.89888				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.78530				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN707 On 11/11/2022 Spot Bond					0.00000	101.04497				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	84.51993				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.64210				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	86.04361				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.48536				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.65795				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.56114				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	82.47259				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.71950				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.58116				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	101.01112				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.56494				0.00	0	
Total CLN714 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.56494				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.56494				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.49625				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.59358				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.47833				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.80549				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.75050				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.52649				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.51841				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.51841				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.51841				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.52791				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.52791				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.52791				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	84.06630				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	85.12283				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	85.77305				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	100.60529				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	101.32892				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.75629				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.63989				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.66913				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN73(On 20/06/2026 Spot Bond					0.00000	107.25600				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN74(On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.35839				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74(On 19/08/2025 Spot Bond					0.00000	101.19802				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74(On 31/03/2032 Spot Bond					0.00000	100.52298				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	99.90168				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	99.87503				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	100.16593				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74(On 28/02/2024 Spot Bond					0.00000	101.08288				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74(On 21/12/2021 Spot Bond					0.00000	100.57467				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	99.87918				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74(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	
CLN75(On 11/09/2026 Spot Bond					0.00000	100.65210				0.00	0	
Total CLN750 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.36528				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.73271				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75 On 31/01/2030 Spot Bond					0.00000	99.31225				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN75 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN75 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.96036				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76 On 20/06/2026 Spot Bond					0.00000	100.93162				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	100.10400				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.25339				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	99.97511				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	93.03964				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	101.73271				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	100.57947				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.50565				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond			6.95000	6.95000	6.95000	99.59587				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	81.09789				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	87.40144				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.27837				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN774 On 31/07/2028 Spot Bond					0.00000	99.87432				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.36000	99.01530	8.36000	98.99302				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.00000	111.00540	8.00000	110.98161				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			10.30500	108.11188	10.30500	108.08221				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.99000	111.38975	6.99000	111.36884		22,488,228,000,000.00		3,217,200,000	50,200,000.00	
Total COJG01 SPOT								22,488,228,000,000.00		3,217,200,000	50,200,000.00	
Total For COJG01								22,488,228,000,000.00		3,217,200,000	50,200,000.00	
COT01 On 03/04/2023 Spot Bond			7.53500	102.69467	7.53500	102.67380				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.11500	92.26473	12.11500	92.23492				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			10.70500	97.91058	10.70500	97.88269				0.00	0	75,000,000.00
Total COT03 SPOT										0.00	0	75,000,000.00
Total For COT03										0.00	0	75,000,000.00
CPV01 On 30/06/2029 Spot Bond			9.90000	9.90000	9.90000	107.21594				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.12960				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.94761				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.75744				0.00	0	
Total DNG103 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 DNG103										0.00	0	
DOL01: On 20/12/2021 Spot Bond					0.00000	101.35393				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.93845				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.00976				0.00	0	100,000,00
Total DSY02 SPOT										0.00	0	100,000,00
Total For DSY02										0.00	0	100,000,00
DSY03 On 21/11/2024 Spot Bond			9.45500	9.45500	9.45500	107.10157				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.39170				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.01537				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.97000	105.43634	6.97000	105.41672				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	41.94203	100.00000	41.84972				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	41.94203	100.00000	41.84972				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.48000	106.43178	7.48000	106.41054				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	101.81625	9.69000	101.79007				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.81625	9.69000	101.79007				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.98500	92.87544	11.98500	92.84607				0.00	0	
Total DV29 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 DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.89194	10.10000	101.86466				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.89194	10.10000	101.86466				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	100.86111				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.34461				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	100.62279				0.00	0	27,718,900,00
Total DVF22B SPOT										0.00	0	27,718,900,00
Total For DVF22B										0.00	0	27,718,900,00
DVF22C On 24/10/2022 Spot Bond					0.00000	100.14789				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.77797				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.17636				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.07973				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.86604				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	98.91944				0.00	0	1,200,000,00
Total DVFB25 SPOT										0.00	0	1,200,000,00
Total For DVFB25										0.00	0	1,200,000,00
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.21401				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	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
DVFB2 On 31/01/2023 Spot Bond					0.00000	99.91142			0.00	0	
Total DVFB27 SPOT									0.00	0	
Total For DVFB27									0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	95.64716			0.00	0	
Total DVFB28 SPOT									0.00	0	
Total For DVFB28									0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.90582			0.00	0	
Total DVFB29 SPOT									0.00	0	
Total For DVFB29									0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.40757			0.00	0	
Total DVFB30 SPOT									0.00	0	
Total For DVFB30									0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.13751			0.00	0	
Total DVFB31 SPOT									0.00	0	
Total For DVFB31									0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.63500	102.68725	5.63500	102.67174			0.00	0	
Total ECN22 SPOT									0.00	0	
Total For ECN22									0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.01000	107.51250	7.01000	107.49204			0.00	0	
Total ECN24 SPOT									0.00	0	
Total For ECN24									0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.07000	110.32473	5.07000	110.27142			0.00	0	
Total ECN32 SPOT									0.00	0	
Total For ECN32									0.00	0	
EL037 On 31/01/2037 Spot Bond			5.02000	97.32246	5.02000	97.27579			0.00	0	3,973,417,90
Total EL037 SPOT									0.00	0	3,973,417,90
Total For EL037									0.00	0	3,973,417,90
EL037 On 31/01/2037 Spot Bond			2.25000	137.33023	2.25000	137.27451			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			3.78000	147.97575	3.78000	147.90967		45,360,000,000,000.00	12,000,000,000	6,000,000,00	
Total EL28 SPOT								15,360,000,000,000.00	12,000,000,000	6,000,000,00	
Total For EL28								15,360,000,000,000.00	12,000,000,000	6,000,000,00	
EL29 On 19/11/2029 Spot Bond			3.79300	135.91489	3.79300	135.85415		0.00	0	0	
Total EL29 SPOT								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 For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.83500	131.53708	3.83500	131.47814				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.76000	113.75523	4.76000	113.70138				0.00	0	2,723,857,90
Total EL31 SPOT										0.00	0	2,723,857,90
Total For EL31										0.00	0	2,723,857,90
EL36 On 31/01/2036 Spot Bond			4.99000	99.46154	4.99000	99.41391				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	137.33023	2.25000	137.27451				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	163.67486				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	161.05478				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	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	124.60904				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	123.60854				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	121.72124				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	113.09376				0.00	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 ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	114.30470				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	109.48454				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	111.32036				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.79000	100.35574	9.79000	100.32967				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			11.40000	11.40000	11.40000	98.32538				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.75000	11.75000	11.75000	97.06201				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			9.85500	9.85500	9.85500	104.13541		2,189,089,179,000.00			222,129,800	
Total EMM06 SPOT								2,189,089,179,000.00			222,129,800	
Total For EMM06								2,189,089,179,000.00			222,129,800	
EMM07 On 10/07/2027 Spot Bond			9.85500	9.85500	9.85500	104.61730				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.80000	11.80000	11.80000	77.94715				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.96000	10.96000	10.96000	102.82868				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.80000	11.80000	11.80000	97.34146				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF015 On 04/06/2023 Spot Bond					0.00000	100.78853				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.71951				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.65767				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.64039				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	101.12064				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.86495				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.91251				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.76610				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	101.14242				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.63451				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.77003				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.79164				0.00	0	
Total EQT003 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 EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.11920				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.73230				0.00	0	200,000,00
Total EQT005 SPOT										0.00	0	200,000,00
Total For EQT005										0.00	0	200,000,00
EQT00: On 30/10/2023 Spot Bond					0.00000	99.90024				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.50738				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.26663				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
ERS3B: On 17/05/2022 Spot Bond					0.00000	101.05118				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	101.00333				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C: On 17/05/2022 Spot Bond					0.00000	101.12765				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C: On 17/08/2022 Spot Bond					0.00000	101.01289				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	101.06069				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.98807				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.96509				0.00	180,000,000	90,000,00

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 ERSA27 SPOT										0.00	180,000,000	90,000,000
Total For ERSA27										0.00	180,000,000	90,000,000
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.10848				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.33000	106.86168	6.33000	106.84359				0.00	0	40,000,000,00
Total ES23 SPOT										0.00	0	40,000,000,00
Total For ES23										0.00	0	40,000,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	102.52386	10.00000	102.49669				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.85500	96.91047	8.85500	96.88740		326,241,223,000.00			36,842,600	2,568,080,40
Total ES26 SPOT								326,241,223,000.00			36,842,600	2,568,080,40
Total For ES26								326,241,223,000.00			36,842,600	2,568,080,40
ES26/R On 02/04/2026 Spot Bond			7.85000	100.53024	7.85000	100.50897				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.54500	75.04537	11.47500	75.38621		239,889,336,457,000.00			20,778,634,600	15,272,074,20
Total ES33 SPOT								19,889,336,457,000.00			20,778,634,600	15,272,074,20
Total For ES33								19,889,336,457,000.00			20,778,634,600	15,272,074,20
ES33/R On 15/09/2033 Spot Bond			7.50000	100.85790	7.50000	100.83740				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.04000	73.32104	11.96500	73.73825		236,151,377,672,000.00			19,613,901,800	7,479,167,60
Total ES42 SPOT								16,151,377,672,000.00			19,613,901,800	7,479,167,60
Total For ES42								16,151,377,672,000.00			19,613,901,800	7,479,167,60
ES42/R On 25/04/2042 Spot Bond			8.50000	100.04575	8.50000	100.02287				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	100.70195				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.55644				0.00	0	200,000,00
Total EXX05 SPOT										0.00	0	200,000,00
Total For EXX05										0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.58602				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.03315				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.99815				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.04614				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.09456				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.95723				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.39610				0.00	0	200,000,00
Total FIFB19 SPOT										0.00	0	200,000,00
Total For FIFB19										0.00	0	200,000,00
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.91842				0.00	900,000,000	900,000,00
Total FIFC36 SPOT										0.00	900,000,000	900,000,00
Total For FIFC36										0.00	900,000,000	900,000,00
FIFG01 On 05/08/2024 Spot Bond					0.00000	99.85275				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.84196				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	100.91284				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	

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 FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.53123				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.75222				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.34629				0.00	1,000,000,000	1,000,000,000
Total FRB23 SPOT										0.00	1,000,000,000	1,000,000,000
Total For FRB23										0.00	1,000,000,000	1,000,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	104.73120				0.00	0	300,000,000
Total FRB24 SPOT										0.00	0	300,000,000
Total For FRB24										0.00	0	300,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	104.33851				0.00	0	2,900,000,000
Total FRB25 SPOT										0.00	0	2,900,000,000
Total For FRB25										0.00	0	2,900,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.38912				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.55500	106.36587	9.55500	106.33874				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.77996				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.54582				0.00	800,000,000	900,000,000
Total FRB29 SPOT										0.00	800,000,000	900,000,000
Total For FRB29										0.00	800,000,000	900,000,000
FRB30 On 19/04/2026 Spot Bond			8.35500	99.44117	8.35500	99.41882				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.45000	175.28738	1.45000	175.22000				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.11000	322.18782	2.11000	322.05825			42,200,000,000.00		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
Total FRBI23 SPOT										42,200,000,000.00	20,000,000	10,000,000
Total For FRBI23										42,200,000,000.00	20,000,000	10,000,000
FRBI25 On 31/01/2025 Spot Bond			2.87500	2.87500	2.87500	153.07649				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.63000	202.99505	3.63000	202.90499				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.17000	4.17000	4.17000	107.19365				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.91000	4.91000	4.91000	220.26140				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.25000	92.37709	5.25000	92.33210				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.26000	93.68701	5.26000	93.64148				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ01 On 28/10/2024 Spot Bond			7.04000	7.04000	7.04000	81.40561				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ01 On 10/12/2024 Spot Bond			7.12000	7.12000	7.12000	80.57652				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			4.16000	4.16000	4.16000	147.09188				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 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	
FRC181 On 06/08/2023 Spot Bond					0.00000	97.16967				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC22: On 31/01/2022 Spot Bond			2.10000	174.98936	2.10000	174.91900				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			2.96000	174.59661	2.96000	174.52236				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	101.44332				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.66571				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	101.73020				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	103.00954				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	99.95511				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	102.26385				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.96290				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.63983				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	113.83545				0.00	0	
Total FRC282 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 FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.57423				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.59767				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	111.83238				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.55870				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.30216				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.11410				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.13350				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.86406				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.54615				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	103.51186				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.06432				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.49212				0.00	0	

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 FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305: On 27/02/2023 Spot Bond					0.00000	100.85198				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306: On 31/05/2024 Spot Bond					0.00000	102.48944				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308: On 20/06/2024 Spot Bond					0.00000	100.54693				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309: On 20/12/2024 Spot Bond					0.00000	100.62800				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310: On 20/06/2024 Spot Bond					0.00000	100.68859				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313: On 13/10/2026 Spot Bond					0.00000	99.92830				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315: On 15/09/2033 Spot Bond					0.00000	100.69763				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316: On 31/07/2034 Spot Bond					0.00000	101.41537				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317: On 20/12/2024 Spot Bond					0.00000	100.62019				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318: On 20/12/2026 Spot Bond					0.00000	100.68836				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319: On 20/12/2024 Spot Bond					0.00000	100.84102				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32 On 20/06/2026 Spot Bond					0.00000	100.63465				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.32573				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.45797				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.36239				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32 On 27/12/2022 Spot Bond					0.00000	100.88599				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	101.17381				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 15/10/2022 Spot Bond					0.00000	100.16093				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	101.44142				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	102.14174				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	101.19915				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	101.45839				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	100.81328				0.00	0	
Total FRC341 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 FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.55560				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 15/10/2022 Spot Bond					0.00000	100.17280				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	100.73890				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	101.20197				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.78299				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.59881				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2022 Spot Bond					0.00000	101.45315				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	100.95764				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	102.00727				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.62446				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	101.62686				0.00	0	

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 FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.61037				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.62771				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	101.12138				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	101.55964				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	101.65504				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.44912				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2022 Spot Bond					0.00000	100.39881				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	101.25513				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.37247				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.65984				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.92012				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC368 On 31/05/2024 Spot Bond					0.00000	101.02774				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	101.58432				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	101.58902				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.01671				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	100.01663				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	101.63218				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	100.48242				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.81499				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	100.81038				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.56831				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	100.57215				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC380 On 16/12/2021 Spot Bond					0.00000	100.39131				0.00	0	
Total FRC380 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 FRC380										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.74000	2.74000	2.74000	174.62365				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.68000	2.68000	2.68000	174.65129				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.69000	2.69000	2.69000	174.64669				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.50000	103.04713	4.50000	102.99892				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.87000	111.73816	4.87000	111.68500				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.12168				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.07028				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.70782				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.69395				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.35823				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.78427				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.81117				0.00	0	

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 FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.48903				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.91525				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.49729				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.44800	4.44800	4.44800	98.86402				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.84000	4.84000	4.84000	112.11135				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.58277				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.01249				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.98000	110.19106	4.98000	110.13831				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.76000	223.51142	4.76000	223.40558				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.12000	108.25899	5.12000	108.20678				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.79000	4.79000	4.79000	222.77243				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS114 On 31/01/2025 Spot Bond			3.71000	149.22206	3.71000	149.15570				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	129.82047	3.70500	129.76275				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.92000	111.03172	4.92000	110.97876				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.91000	220.36660	4.91000	220.26140				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.96000	219.33023	4.96000	219.22526				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.24000	121.42203	3.24000	151.34783				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.99000	218.71126	4.99000	218.60641				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.12000	108.25899	5.12000	108.20678				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.32000	195.02098	4.32000	194.93085				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.87000	98.57736	5.87000	98.52786				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.21000	196.26797	4.21000	196.17785				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.27000	195.58668	4.27000	195.49655				0.00	0	
Total FRS131 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 FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.50000	208.50646	5.50000	208.40365				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.82000	99.18929	5.82000	99.13961				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.12000	5.12000	5.12000	108.20678				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.10000	108.53249	5.10000	108.48020				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.08000	197.75342	4.08000	197.66329				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.27000	213.03529	5.27000	212.93154				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.21000	196.26797	4.21000	196.17785				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.21000	196.26797	4.21000	196.17785				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.61100	203.21981	3.61100	203.12976				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.01000	147.84299	4.01000	147.77606				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.80000	175.12678	1.80000	175.05781				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.56000	192.33146	4.56000	192.24132				0.00	0	

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 FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.60000	191.88732	4.60000	191.79720				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			3.98000	147.98022	3.98000	147.91334				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.07500	197.81081	4.07500	197.72069				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.61000	4.61000	4.61000	191.68635				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	5.80759				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.11871				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	100.13065				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.56664				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	100.49155				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	198.81968				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS186 On 23/01/2024 Spot Bond					0.00000	148.43374				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	179.99915				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	40.47778				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	101.11484				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.28307				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.17516				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.94720				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.18816				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.01940				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	

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 FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.49310				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 06/07/2022 Spot Bond					0.00000	100.57074				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 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	
FRS22 On 21/12/2027 Spot Bond					0.00000	100.55560				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 31/07/2022 Spot Bond					0.00000	102.33627				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22 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	
FRS23 On 14/08/2027 Spot Bond					0.00000	101.16425				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 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	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	

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 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	103.47096				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	109.82591				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	118.19814				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	103.04129				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.36630				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	79.36293				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.19063				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	113.24220				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24 On 20/12/2021 Spot Bond					0.00000	100.37556				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	100.17476				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 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	
FRS24 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	
FRS25 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	
FRS25 On 31/01/2022 Spot Bond					0.00000	101.09510				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	101.09751				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	100.66687				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	101.09028				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.75619				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	

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 FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	109.24072				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	100.92210				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.69243				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.09849				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	
Total For FRS264										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.47457				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	109.36429				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.47815				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 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	
FRS27 On 05/07/2022 Spot Bond					0.00000	107.14033				0.00	0	

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 FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS270 On 14/07/2022 Spot Bond					0.00000	100.40415				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	102.37089				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	100.47527				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.95767				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 26/11/2021 Spot Bond					0.00000	100.66679				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	100.50683				0.00	0	
Total FRS277 SPOT										0.00	0	
Total For FRS277										0.00	0	
FRS277 On 30/09/2024 Spot Bond					0.00000	100.59752				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.77182				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	100.66721				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS282 On 30/09/2024 Spot Bond					0.00000	100.16600			0.00	0	
Total FRS282 SPOT									0.00	0	
Total For FRS282									0.00	0	
FRS283 On 13/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	5,000,000.00
Total FRS283 SPOT									0.00	0	5,000,000.00
Total For FRS283									0.00	0	5,000,000.00
FRS284 On 28/02/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000		300,000,000,000.00	3,000,000,000	3,000,000,000	3,000,000,000
Total FRS284 SPOT								10,000,000,000,000.00	3,000,000,000	3,000,000,000	3,000,000,000
Total For FRS284								10,000,000,000,000.00	3,000,000,000	3,000,000,000	3,000,000,000
FRS285 On 28/02/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000		300,000,000,000,000.00	3,000,000,000	3,000,000,000	3,000,000,000
Total FRS285 SPOT								10,000,000,000,000.00	3,000,000,000	3,000,000,000	3,000,000,000
Total For FRS285								10,000,000,000,000.00	3,000,000,000	3,000,000,000	3,000,000,000
FRS286 On 25/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	30,000,000,000	30,000,000,000	30,000,000,000
Total FRS286 SPOT								10,000,000,000,000.00	30,000,000,000	30,000,000,000	30,000,000,000
Total For FRS286								10,000,000,000,000.00	30,000,000,000	30,000,000,000	30,000,000,000
FRS36 On 07/12/2023 Spot Bond			1.91000	1.91000	1.91000	323.33010		0.00	0	0	
Total FRS36 SPOT								0.00	0	0	
Total For FRS36								0.00	0	0	
FRS37 On 07/12/2023 Spot Bond			1.65000	325.11996	1.65000	324.99324		0.00	0	0	
Total FRS37 SPOT								0.00	0	0	
Total For FRS37								0.00	0	0	
FRS43 On 07/12/2023 Spot Bond			1.65000	1.65000	1.65000	324.99324		0.00	0	0	
Total FRS43 SPOT								0.00	0	0	
Total For FRS43								0.00	0	0	
FRS46 On 31/01/2022 Spot Bond			1.04000	175.47590	1.04000	175.41040		0.00	0	0	
Total FRS46 SPOT								0.00	0	0	
Total For FRS46								0.00	0	0	
FRS51 On 31/01/2022 Spot Bond			1.04000	175.47590	1.04000	175.41040		0.00	0	0	
Total FRS51 SPOT								0.00	0	0	
Total For FRS51								0.00	0	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.25264		0.00	0	0	
Total FRS62 SPOT								0.00	0	0	
Total For FRS62								0.00	0	0	
FRS64 On 26/01/2042 Spot Bond			4.82000	103.55624	4.82000	103.50713		0.00	0	0	
Total FRS64 SPOT								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 For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.28000	72.03574	4.28000	111.66297			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.13000	3.13000	3.13000	151.86636			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.41000	3.41000	3.41000	150.55056			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.71000	2.71000	2.71000	318.28132			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.57000	5.57000	5.57000	103.97590			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.95500	114.54805	6.95500	114.52665			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.14500	110.87607	7.14500	110.85492			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.91500	107.03332	7.91500	107.01049		42,652,352,000.00	5,388,800	9,958,000	
Total FRX26 SPOT								42,652,352,000.00	5,388,800	9,958,000	
Total For FRX26								42,652,352,000.00	5,388,800	9,958,000	
FRX27 On 07/03/2027 Spot Bond			7.94500	111.03674	7.94500	111.01284		0.00	0	0	
Total FRX27 SPOT								0.00	0	0	
Total For FRX27								0.00	0	0	
FRX28 On 26/07/2028 Spot Bond			8.36500	111.44266	8.36500	111.41784		0.00	0	0	
Total FRX28 SPOT								0.00	0	0	
Total For FRX28								0.00	0	0	
FRX30 On 31/01/2030 Spot Bond			9.02000	106.49305	9.02000	106.46753		0.00	0	0	
Total FRX30 SPOT								0.00	0	0	
Total For FRX30								0.00	0	0	
FRX31 On 21/02/2031 Spot Bond			9.29000	102.99529	9.29000	102.96988		185,800,000,000.00	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
Total FRX31 SPOT									185,800,000,000.00	20,000,000	10,000,000
Total For FRX31									185,800,000,000.00	20,000,000	10,000,000
FRX32 On 31/03/2032 Spot Bond			9.42000	107.96984	9.42000	107.94255			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.74500	76.92374	10.74500	76.90162			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.81067			0.00	0	
Total FS6A2 SPOT									0.00	0	
Total For FS6A2									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.17154			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.93969			0.00	0	
Total FS6B1 SPOT									0.00	0	
Total For FS6B1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.89393			0.00	0	
Total FS7A2 SPOT									0.00	0	
Total For FS7A2									0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.92502			0.00	0	
Total FS7A3 SPOT									0.00	0	
Total For FS7A3									0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.93416			0.00	0	
Total FS7B1 SPOT									0.00	0	
Total For FS7B1									0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.15106			0.00	0	
Total FST3A1 SPOT									0.00	0	
Total For FST3A1									0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.15906			0.00	0	
Total FST3A2 SPOT									0.00	0	
Total For FST3A2									0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.16961			0.00	0	
Total FST3A3 SPOT									0.00	0	
Total For FST3A3									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FST3A On 20/10/2026 Spot Bond					0.00000	100.17485				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.00989				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.88987				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	100.88918				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.93314				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.88792				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.92515				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.29484				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.77000	114.56327	3.77000	114.51206				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.78174				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.52000	106.89304	6.52000	106.87420				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.94708				0.00	0	
Total GRT19 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 GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.01205				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.95500	106.86221	6.95500	106.84213				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.14761				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.00550				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.87081				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.12008				0.00	800,000,000	400,000,000
Total GRT25G SPOT										0.00	800,000,000	400,000,000
Total For GRT25G										0.00	800,000,000	400,000,000
GRT26 On 09/03/2028 Spot Bond					0.00000	101.48287				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.37837				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.61222				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.34067				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.22708				0.00	13,900,000,000	13,900,000,000
Total GRT30 SPOT										0.00	13,900,000,000	13,900,000,000
Total For GRT30										0.00	13,900,000,000	13,900,000,000
GRT31 On 28/02/2024 Spot Bond					0.00000	100.80362				0.00	0	

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 GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.83963				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.64918				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.78617				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.08789				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.38308				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.90527				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.12339				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.50125				0.00	3,600,000,000	3,600,000,000
Total GRT41 SPOT										0.00	3,600,000,000	3,600,000,000
Total For GRT41										0.00	3,600,000,000	3,600,000,000
GRT42 On 20/11/2026 Spot Bond					0.00000	100.98355				0.00	7,200,000,000	7,200,000,000
Total GRT42 SPOT										0.00	7,200,000,000	7,200,000,000
Total For GRT42										0.00	7,200,000,000	7,200,000,000
GRT45 On 24/06/2023 Spot Bond					0.00000	101.41412				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.05336				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT48 On 22/04/2026 Spot Bond					0.00000	100.24653				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.43959				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.61347				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	99.97344				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.01442				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	101.10670				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.53238				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.35371				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.78035				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.05709				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.98796				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.42152				0.00	0	
Total HILB10 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 HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.84132				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.72614				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.68713				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.40924				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.38441				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.37740				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.25000	321.30224	2.25000	321.17180				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.60000	2.60000	2.60000	326.92024				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.34500	101.77536	10.34500	101.74747				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.83000	78.02191	4.83000	102.52942		73,899,000,000,000.00		15,300,000,000	15,300,000,00	
Total HWAY33 SPOT								73,899,000,000,000.00		15,300,000,000	15,300,000,00	
Total For HWAY33								73,899,000,000,000.00		15,300,000,000	15,300,000,00	
HWAY3 On 31/07/2034 Spot Bond			11.40500	87.87308	11.40500	87.84659		115,993,412,000.00		10,170,400	3,648,793,50	
Total HWAY34 SPOT								115,993,412,000.00		10,170,400	3,648,793,50	
Total For HWAY34								115,993,412,000.00		10,170,400	3,648,793,50	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.23238	100.00000	11.20765				0.00	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 HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.47500	86.96572	11.47500	86.93935		30,753,000,000,000.00	2,680,000,000	5,300,000,00	
Total HWAY35 SPOT								10,753,000,000,000.00	2,680,000,000	5,300,000,00	
Total For HWAY35								10,753,000,000,000.00	2,680,000,000	5,300,000,00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.23077	100.00000	11.20604		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	100.31129		0.00	0	15,000,000,00	
Total HWF11 SPOT								0.00	0	15,000,000,00	
Total For HWF11								0.00	0	15,000,000,00	
HWF12 On 29/07/2022 Spot Bond					0.00000	100.12248		0.00	0		
Total HWF12 SPOT								0.00	0		
Total For HWF12								0.00	0		
HWF13 On 28/11/2022 Spot Bond					0.00000	100.81143		0.00	0		
Total HWF13 SPOT								0.00	0		
Total For HWF13								0.00	0		
I2025 On 31/01/2025 Spot Bond			2.57000	154.60291	2.56000	154.58711		168,526,208,000,000.00	65,574,400,000	415,439,294,50	
Total I2025 SPOT								168,526,208,000,000.00	65,574,400,000	415,439,294,50	
Total For I2025								168,526,208,000,000.00	65,574,400,000	415,439,294,50	
I2029 On 31/03/2029 Spot Bond			3.28500	113.88602	3.30000	113.72019		264,797,408,115,000.00	80,608,039,000	279,230,100,00	
Total I2029 SPOT								264,797,408,115,000.00	80,608,039,000	279,230,100,00	
Total For I2029								264,797,408,115,000.00	80,608,039,000	279,230,100,00	
I2033 On 28/02/2033 Spot Bond			4.04000	107.82221	4.00000	108.19995		710,699,996,024,000.00	175,915,840,600	242,458,929,20	
Total I2033 SPOT								710,699,996,024,000.00	175,915,840,600	242,458,929,20	
Total For I2033								710,699,996,024,000.00	175,915,840,600	242,458,929,20	
I2038 On 31/01/2038 Spot Bond			4.24500	121.03781	4.22000	121.37291		162,600,480,000,000.00	38,304,000,000	344,062,961,10	
Total I2038 SPOT								162,600,480,000,000.00	38,304,000,000	344,062,961,10	
Total For I2038								162,600,480,000,000.00	38,304,000,000	344,062,961,10	
I2046 On 31/03/2046 Spot Bond			4.26000	108.69014	4.25000	108.82306		232,187,040,000,000.00	54,504,000,000	285,257,524,80	
Total I2046 SPOT								232,187,040,000,000.00	54,504,000,000	285,257,524,80	
Total For I2046								232,187,040,000,000.00	54,504,000,000	285,257,524,80	
I2050 On 31/12/2050 Spot Bond			4.26500	111.89254	4.26000	111.94431		481,851,865,621,500.00	112,978,163,100	326,364,654,50	
Total I2050 SPOT								481,851,865,621,500.00	112,978,163,100	326,364,654,50	
Total For I2050								481,851,865,621,500.00	112,978,163,100	326,364,654,50	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL101 On 24/05/2022 Spot Bond			6.41500	6.41500	6.41500	105.30089				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.28388				0.00	0	900,000,00
Total IBL102 SPOT										0.00	0	900,000,00
Total For IBL102										0.00	0	900,000,00
IBL109 On 07/12/2023 Spot Bond			2.37000	320.54566	2.37000	320.41447				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.97576				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.90703				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.09143				0.00	0	800,000,00
Total IBL123 SPOT										0.00	0	800,000,00
Total For IBL123										0.00	0	800,000,00
IBL124 On 14/02/2024 Spot Bond					0.00000	100.99761				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.21445				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.84613				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.15853				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.12393				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.81158				0.00	0	
Total IBL133 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 IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.24599				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.96277				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.90171				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.73681				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.66600				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.90216				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.89756				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.55676				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.34955				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.78143				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.81523				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	97.30902				0.00	0	

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 IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.89177				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.09825				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.01025				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.01222				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.08380				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.22628				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.20311				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.29052				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.18285				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.92801				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.96110				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL177 On 19/07/2024 Spot Bond					0.00000	100.09411				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.09737				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL179 On 15/11/2021 Spot Bond					0.00000	100.93362				0.00	0	
Total IBL179 SPOT										0.00	0	
Total For IBL179										0.00	0	
IBL180 On 19/11/2021 Spot Bond					0.00000	100.88027				0.00	0	
Total IBL180 SPOT										0.00	0	
Total For IBL180										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.83632				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.86598				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL183 On 30/11/2021 Spot Bond					0.00000	100.73138				0.00	0	
Total IBL183 SPOT										0.00	0	
Total For IBL183										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.61968				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.64160				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.25405				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.09322				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.12000	1.12000	1.12000	175.37321				0.00	0	
Total IBL36 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 IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.10000	108.56399	7.10000	108.54341				0.00	0	500,000,00
Total IBL60 SPOT										0.00	0	500,000,00
Total For IBL60										0.00	0	500,000,00
IBL67 On 31/01/2022 Spot Bond			1.39000	175.31495	1.39000	175.24784				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.49000	108.91613	5.49000	108.90011				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.61626				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.75500	106.13912	8.75500	106.11441				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.30000	110.55840	10.30000	110.72469				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.75440				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.47500	109.49603	9.47500	109.46834				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.22191				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.03172				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.10968				0.00	6,200,000,000	6,200,000,00
Total IDCG15 SPOT										0.00	6,200,000,000	6,200,000,00
Total For IDCG15										0.00	6,200,000,000	6,200,000,00
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.74561				0.00	5,000,000,000	5,000,000,00

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 IDCG16 SPOT										0.00	5,000,000,000	5,000,000,000
Total For IDCG16										0.00	5,000,000,000	5,000,000,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.14159				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.59941				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.33916				0.00	400,000,000	400,000,000
Total IDCG19 SPOT										0.00	400,000,000	400,000,000
Total For IDCG19										0.00	400,000,000	400,000,000
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.50296				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.20011				0.00	750,000,000	750,000,000
Total IDCG21 SPOT										0.00	750,000,000	750,000,000
Total For IDCG21										0.00	750,000,000	750,000,000
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.05119				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.61261				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 10/12/2024 Spot Bond			8.20500	104.68843	8.20500	104.66544				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	100.37561				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.73641				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV05 On 22/03/2023 Spot Bond					0.00000	104.07626				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.19586				0.00	0	100,000,00
Total INLV06 SPOT										0.00	0	100,000,00
Total For INLV06										0.00	0	100,000,00
INLV07 On 09/03/2026 Spot Bond					0.00000	99.02027				0.00	0	100,000,00
Total INLV07 SPOT										0.00	0	100,000,00
Total For INLV07										0.00	0	100,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	103.21253				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.00942				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.60799				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.51219				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.52142				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.44459				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.82838				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.21567				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.16309				0.00	0	
Total IPF25 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 IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.14204				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.16284				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.42907				0.00	0	200,000,00
Total IPF30 SPOT										0.00	0	200,000,00
Total For IPF30										0.00	0	200,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	98.97001				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.38364				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.65205				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC35 On 10/11/2021 Spot Bond					0.00000	100.89299				0.00	0	
Total IPFC35 SPOT										0.00	0	
Total For IPFC35										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.60283				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	100.64703	2.75000	100.63950				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.97000	187.83407	4.97000	187.74397				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.82169				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV039 On 31/01/2022 Spot Bond			2.54000	2.54000	2.54000	174.71584				0.00	0	

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 IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.66136				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.43500	8.43500	8.43500	105.61541				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	99.85686				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.98500	175.04201	1.98500	174.97218			3,215,700,000,000.00	1,620,000,000	810,000,000	
Total IV045 SPOT									3,215,700,000,000.00	1,620,000,000	810,000,000	
Total For IV045									3,215,700,000,000.00	1,620,000,000	810,000,000	
IV046 On 21/06/2022 Spot Bond					0.00000	102.38872				0.00	0	100,000,000
Total IV046 SPOT										0.00	0	100,000,000
Total For IV046										0.00	0	100,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	103.14270				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.87000	188.91983	4.87000	188.82972				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.91500	104.60727	6.91500	104.58761				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.27901				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 18/04/2024 Spot Bond					0.00000	100.57493				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC144 On 03/12/2021 Spot Bond					0.00000	100.79889				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.17495				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.21820				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.50812				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.78238				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.77000				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.84423				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	100.83841				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.61867				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.76813				0.00	0	
Total IVC176 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 IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.48757				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.24973				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.05002				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.75396				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.60528				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.57382	7.40000	102.55345				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.91269				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.92400				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	101.10360				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.62210				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.71290	7.23000	101.69328				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.37791				0.00	0	

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 IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.37281				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.86036				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.15840	7.45000	101.13796				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.85733				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	109.53578	3.91012	104.00158				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		800,000,000,000,000.00		18,000,000,000	18,000,000,000	
Total IVC203 SPOT								10,000,000,000,000.00		18,000,000,000	18,000,000,000	
Total For IVC203								10,000,000,000,000.00		18,000,000,000	18,000,000,000	
IVZ064 On 28/10/2021 Spot Bond			4.00000	4.00000	4.00000	99.92335				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	99.84681				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	99.77039				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	99.60839				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	99.53043				0.00	0	
Total IVZ068 SPOT										0.00	0	
Total For IVZ068										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ069 On 09/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.45260				0.00	0	
Total IVZ069 SPOT										0.00	0	
Total For IVZ069										0.00	0	
IVZ070 On 15/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.38599				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	99.13212				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	99.05397				0.00	0	
Total IVZ072 SPOT										0.00	0	
Total For IVZ072										0.00	0	
IVZ073 On 27/01/2022 Spot Bond			4.15000	4.15000	4.15000	98.89803				0.00	0	
Total IVZ073 SPOT										0.00	0	
Total For IVZ073										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	100.69360				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.40000	99.98247	6.40000	100.00000				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.50128				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	101.04638				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.10216				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.90474				0.00	0	
Total KAP015 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 KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	100.28337				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 19/10/2023 Spot Bond					0.00000	100.11164				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.30306				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	99.97144				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.63650				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	100.63872				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 24/10/2022 Spot Bond					0.00000	100.86206				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.95500	120.63374	8.95500	120.60504				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.90324				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.91000	103.57065	6.91000	103.55131				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.25820				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.59933				0.00	950,000,000	950,000,000

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 LGL08 SPOT										0.00	950,000,000	950,000,000
Total For LGL08										0.00	950,000,000	950,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	103.01836				0.00	600,000,000	600,000,000
Total LGL09 SPOT										0.00	600,000,000	600,000,000
Total For LGL09										0.00	600,000,000	600,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	99.78244				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LGL11 On 09/09/2026 Spot Bond					0.00000	101.20362				0.00	0	0
Total LGL11 SPOT										0.00	0	0
Total For LGL11										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	101.97661				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.64314				0.00	258,000,000	129,000,000
Total LRFA3 SPOT										0.00	258,000,000	129,000,000
Total For LRFA3										0.00	258,000,000	129,000,000
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.98901				0.00	0	0
Total LRFB3 SPOT										0.00	0	0
Total For LRFB3										0.00	0	0
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.01643				0.00	0	0
Total LRFC3 SPOT										0.00	0	0
Total For LRFC3										0.00	0	0
MBF06 On 07/06/2022 Spot Bond					0.00000	100.84881				0.00	0	0
Total MBF063 SPOT										0.00	0	0
Total For MBF063										0.00	0	0
MBF06 On 30/09/2022 Spot Bond					0.00000	100.60111				0.00	0	0
Total MBF065 SPOT										0.00	0	0
Total For MBF065										0.00	0	0
MBF06 On 17/11/2021 Spot Bond					0.00000	100.83120				0.00	0	0
Total MBF067 SPOT										0.00	0	0
Total For MBF067										0.00	0	0
MBF06 On 17/11/2023 Spot Bond					0.00000	100.89813				0.00	0	0
Total MBF068 SPOT										0.00	0	0
Total For MBF068										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
MBF06 On 28/05/2022 Spot Bond					0.00000	100.69095				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.04717				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.51143				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.44360				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.88436				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	99.98764				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.75518				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.94456				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.81908				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.38563				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.39351				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.14193				0.00	0	
Total MBP050 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 MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.84462				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.38015				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.20500	8.20500	8.20500	112.19872				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.30900	105.69154	6.30900	105.67371				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	101.31551				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.66185				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.60379				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.85500	105.26990	8.85500	105.24498				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.73646				0.00	500,000,000	500,000,00
Total MML03 SPOT										0.00	500,000,000	500,000,00
Total For MML03										0.00	500,000,000	500,000,00
MML04 On 15/03/2028 Spot Bond			9.10500	94.84876	9.10500	95.06624				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.04261				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.93371				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 MTN09 SPOT										0.00	0	100,000,00
Total For MTN09										0.00	0	100,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	101.57604				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.57754				0.00	0	875,000,00
Total MTN12 SPOT										0.00	0	875,000,00
Total For MTN12										0.00	0	875,000,00
MTN13 On 04/06/2025 Spot Bond					0.00000	101.48438				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	101.10040				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.14244				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.68105				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.41477				0.00	1,000,000,000	1,000,000,00
Total MTN17 SPOT										0.00	1,000,000,000	1,000,000,00
Total For MTN17										0.00	1,000,000,000	1,000,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	99.17749				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.73287				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.56538				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.60997				0.00	560,000,000	1,560,000,00
Total MTN21 SPOT										0.00	560,000,000	1,560,000,00
Total For MTN21										0.00	560,000,000	1,560,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN22 On 29/07/2023 Spot Bond					0.00000	99.95230				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.80000	100.15239	8.80000	100.12895				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.94820				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.57324				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.80287				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.26369				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.59212				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.84952				0.00	0	1,000,000,00
Total MTN29 SPOT										0.00	0	1,000,000,00
Total For MTN29										0.00	0	1,000,000,00
MTN30 On 15/09/2028 Spot Bond					0.00000	100.87598				0.00	0	1,000,000,00
Total MTN30 SPOT										0.00	0	1,000,000,00
Total For MTN30										0.00	0	1,000,000,00
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.35581				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.98903				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.98903				0.00	0	
Total MWAR04 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 MWAR04										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	101.05887				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR On 22/02/2024 Spot Bond					0.00000	101.05879				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.05576				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.58121				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.74721				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.08205				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.50587				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.64952				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.77144				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.88341				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.65000	105.23198	6.65000	105.21327				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.00000	107.35186	7.00000	107.33179				0.00	0	

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 NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.73500	105.35262	9.73500	105.32542				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.13241				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.07709				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	99.96078				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.29754				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.01247				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	99.96119				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.56500	107.91859	6.56500	107.89934				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.86500	102.63045	5.86500	102.61424				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.11900	108.63838	7.11900	108.61773				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.35500	106.00112	8.35500	105.97729				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK19/ On 01/06/2022 Spot Bond			6.39500	105.75370	6.39500	105.73551				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			7.66500	114.44983	7.66500	114.42630				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/ On 21/07/2027 Spot Bond			8.62000	111.74806	8.62000	111.72244				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.49000	109.06329	5.49000	109.04724				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			7.34000	116.23321	7.34000	116.21045				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.38000	116.72540	8.38000	116.69937				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	101.09688				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/ On 17/02/2023 Spot Bond			5.97500	5.97500	5.97500	107.82845				0.00	0	107,500,00
Total NBK25A SPOT										0.00	0	107,500,00
Total For NBK25A										0.00	0	107,500,00
NBK25I On 12/02/2025 Spot Bond					0.00000	103.32472				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	41.19451	100.00000	41.10383				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.63150				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.69000	114.20817	8.69000	114.18177				0.00	0	
Total NBK27A 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 NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			6.05000	108.86127	6.05000	108.84364				0.00	0	112,500,00
Total NBK28A SPOT										0.00	0	112,500,00
Total For NBK28A										0.00	0	112,500,00
NBK29 On 31/07/2026 Spot Bond			7.88000	112.72123	7.88000	112.69756				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.35000	108.65284	6.35000	108.63438				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			6.07000	110.67333	6.07000	110.65535				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.35865				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.80368				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.92287				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.53000	10.53000	10.53000	74.01526				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.75839				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.23482				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.60937				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.66007				0.00	0	

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 NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.94305				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.31536				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	101.02051				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.73705				0.00	711,000,000	657,000,000
Total NBK49B SPOT										0.00	711,000,000	657,000,000
Total For NBK49B										0.00	711,000,000	657,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	102.01159				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.00679				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.60444				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.46347				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.60905				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55 On 01/08/2022 Spot Bond					0.00000	101.21295				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK56 On 01/08/2024 Spot Bond					0.00000	101.15602				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.26172				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.64808				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.04276				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.24612				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.97110				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.10059				0.00	580,000,000	290,000,000
Total NBKB62 SPOT										0.00	580,000,000	290,000,000
Total For NBKB62										0.00	580,000,000	290,000,000
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.15792				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.57144				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			9.70000	103.07994	9.70000	103.05298				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.56655				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.73500	102.63269	9.73500	102.60574				0.00	0	

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 NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.57144				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.57913				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.58890				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.68667				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.68667				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.97386				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.09357				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.79189				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.33612				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.73968				0.00	0	42,225,10
Total NGL04 SPOT										0.00	0	42,225,10
Total For NGL04										0.00	0	42,225,10
NGL05 On 26/07/2023 Spot Bond					0.00000	101.94460				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL06 On 01/12/2023 Spot Bond					0.00000	101.02998				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.48952				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.22254				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.76541				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.99750				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	103.12597				0.00	1,000,000,000	1,000,000,000
Total NGLT1B SPOT										0.00	1,000,000,000	1,000,000,000
Total For NGLT1B										0.00	1,000,000,000	1,000,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	103.67101				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.45321				0.00	500,000,000	500,000,000
Total NGT104 SPOT										0.00	500,000,000	500,000,000
Total For NGT104										0.00	500,000,000	500,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	104.28865				0.00	0	200,000,000
Total NGT105 SPOT										0.00	0	200,000,000
Total For NGT105										0.00	0	200,000,000
NGT10 On 05/08/2025 Spot Bond					0.00000	104.78738				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	105.07885				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.16682				0.00	0	100,000,000
Total NGT108 SPOT										0.00	0	100,000,000

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 NGT108										0.00	0	100,000,00
NGT1G On 16/06/2026 Spot Bond					0.00000	100.86173				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.20777				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.14934				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.56804				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.73273				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.17972				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.83302				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.65731				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	104.29454				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.48720				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.94815				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.96000	4.96000	4.96000	219.22526				0.00	0	

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 NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.58000	3.58000	3.58000	203.49708				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.31500	3.31500	3.31500	150.99548				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.59500	3.59500	3.59500	111.45861			71,900,000,000.00		20,000,000	10,000,000
Total NI29 SPOT									71,900,000,000.00		20,000,000	10,000,000
Total For NI29									71,900,000,000.00		20,000,000	10,000,000
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			4.97000	4.97000	4.97000	110.27785				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.42000	3.42000	3.42000	150.50382				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	203.21247	3.45000	203.12342				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.22000	3.22000	3.22000	151.44194				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.22500	3.22500	3.22500	207.75798				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.37000	206.09548	3.37000	206.00549				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.08500	108.73816	5.08500	108.68582				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN014 On 10/09/2024 Spot Bond					0.00000	101.72269				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.75468				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.87957				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	134.74688				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.77470				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.92412				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.33453				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.99092				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.91191				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.18099				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	122.45200				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.05283				0.00	0	
Total NN039 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 NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.00643				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.54809				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	146.92614				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.35773				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	146.71359				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	140.39815				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.66618				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	126.69197				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.37248				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	97.44844				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	93.05476				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.52576				0.00	0	

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 NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.70128				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.52447				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.85374				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.92869				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.54798				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.96519				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.58913				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.69454				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.65189				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.58913				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.19419				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN115 On 13/10/2023 Spot Bond					0.00000	100.25656				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.09945				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	100.33604				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	122.33000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	118.82000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	124.40000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	122.90000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	122.29224				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	114.17747				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	100.93282				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	91.08288				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	108.62815				0.00	0	
Total NNF029 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 NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	114.17747				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	108.61642				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03 On 29/12/2021 Spot Bond					0.00000	100.36935				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 20/07/2026 Spot Bond					0.00000	93.29340				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 26/10/2021 Spot Bond					0.00000	102.19781				0.00	0	
Total NNF043 SPOT										0.00	0	
Total For NNF043										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	102.17164				0.00	0	
Total NNF044 SPOT										0.00	0	
Total For NNF044										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	99.96046				0.00	0	
Total NNF045 SPOT										0.00	0	
Total For NNF045										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	97.18884				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04 On 05/11/2021 Spot Bond					0.00000	102.11507				0.00	0	
Total NNF047 SPOT										0.00	0	
Total For NNF047										0.00	0	
NNF04 On 05/05/2022 Spot Bond					0.00000	99.87185				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF04 On 08/11/2021 Spot Bond					0.00000	101.02653				0.00	0	

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 NNF049 SPOT										0.00	0	
Total For NNF049										0.00	0	
NNF05(On 12/11/2021 Spot Bond					0.00000	100.98750				0.00	0	
Total NNF050 SPOT										0.00	0	
Total For NNF050										0.00	0	
NNF05(On 18/11/2021 Spot Bond					0.00000	100.90267				0.00	0	
Total NNF051 SPOT										0.00	0	
Total For NNF051										0.00	0	
NNF05(On 22/02/2022 Spot Bond					0.00000	100.90014				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05(On 23/11/2021 Spot Bond					0.00000	100.83356				0.00	0	
Total NNF053 SPOT										0.00	0	
Total For NNF053										0.00	0	
NNF05(On 30/11/2021 Spot Bond					0.00000	100.73905				0.00	0	
Total NNF054 SPOT										0.00	0	
Total For NNF054										0.00	0	
NNF05(On 08/12/2021 Spot Bond					0.00000	100.61488				0.00	0	
Total NNF055 SPOT										0.00	0	
Total For NNF055										0.00	0	
NNF05(On 13/12/2021 Spot Bond					0.00000	100.54251				0.00	0	
Total NNF056 SPOT										0.00	0	
Total For NNF056										0.00	0	
NNF05(On 22/03/2022 Spot Bond					0.00000	100.46744				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05(On 22/03/2022 Spot Bond					0.00000	100.45855				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05(On 22/03/2022 Spot Bond					0.00000	100.45855				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06(On 12/09/2024 Spot Bond					0.00000	101.71533				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF06(On 28/03/2022 Spot Bond					0.00000	100.38451				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06(On 29/12/2021 Spot Bond					0.00000	100.36846				0.00	0	
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF06(On 29/12/2021 Spot Bond					0.00000	100.37210				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	
NNF06(On 04/01/2022 Spot Bond					0.00000	100.35463				0.00	0	
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	
NNF06(On 13/01/2022 Spot Bond					0.00000	100.17676				0.00	0	
Total NNF064 SPOT										0.00	0	
Total For NNF064										0.00	0	
NNF06(On 13/01/2022 Spot Bond					0.00000	100.17676				0.00	0	
Total NNF065 SPOT										0.00	0	
Total For NNF065										0.00	0	
NQ1A1(On 22/05/2052 Spot Bond					0.00000	131.91738				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2(On 22/05/2052 Spot Bond					0.00000	85.51237				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2(On 22/05/2022 Spot Bond					0.00000	100.97859				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2(On 22/05/2023 Spot Bond					0.00000	100.98042				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2(On 22/05/2053 Spot Bond					0.00000	100.90332				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1(On 22/05/2052 Spot Bond					0.00000	100.73789				0.00	0	
Total NQ1B10 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 NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.67669				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.05029				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.00653				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.81629				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.81994				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.84240				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.07000	104.83852	7.07000	104.81873				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.58000	203.47635	2.58000	203.39192			19,875,030,000,000.00	7,703,500,000	7,703,500,000	
Total NRA023 SPOT									19,875,030,000,000.00	7,703,500,000	7,703,500,000	
Total For NRA023									19,875,030,000,000.00	7,703,500,000	7,703,500,000	
NRA02 On 30/11/2028 Spot Bond			10.16000	115.34952	10.16000	115.31829			0.00	0	420,000,000	
Total NRA028 SPOT									0.00	0	420,000,000	
Total For NRA028									0.00	0	420,000,000	
NRA02 On 30/11/2028 Spot Bond			100.00000	17.32039	100.00000	17.28206			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	100.66743				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.41551				0.00	0	

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 NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.96870				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.60650				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.61461				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.51632				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	100.70742				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.94795				0.00	500,000,000	19,500,000,000
Total NTC32 SPOT										0.00	500,000,000	19,500,000,000
Total For NTC32										0.00	500,000,000	19,500,000,000
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.54705				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.77508				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.36000	102.60340	6.36000	102.58597				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.93500	109.96862	7.93500	109.94499				0.00	0	1,530,000,000
Total OML07 SPOT										0.00	0	1,530,000,000
Total For OML07										0.00	0	1,530,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
OML09 On 14/09/2022 Spot Bond			6.58500	104.91520	6.58500	104.89643				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.41000	110.89374	8.41000	110.86851				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	100.55692				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.52181				0.00	0	400,000,00
Total OML12 SPOT										0.00	0	400,000,00
Total For OML12										0.00	0	400,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	100.48280				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.96420				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.97088				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.30642				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.05172				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.87355				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.89107				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.28611				0.00	0	100,000,00
Total PMM57 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 Intert
Total For PMM57										0.00	0	100,000,00
PRE2A On 20/02/2022 Spot Bond					0.00000	101.01641				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.14433				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.16260				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.18087				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			8.05000	113.81562	7.95500	114.21131			028,476,683,980,000.00	1,369,997,103,600	1,334,786,421,70	
Total R186 SPOT									18,476,683,980,000.00	369,997,103,600	334,786,421,70	
Total For R186									18,476,683,980,000.00	369,997,103,600	334,786,421,70	
R197 On 07/12/2023 Spot Bond			1.33000	327.18013	1.30000	327.24962			25,010,881,553,000.00	18,805,174,100	101,613,366,10	
Total R197 SPOT									15,010,881,553,000.00	18,805,174,100	101,613,366,10	
Total For R197									15,010,881,553,000.00	18,805,174,100	101,613,366,10	
R202 On 07/12/2033 Spot Bond			4.00000	240.30357	3.96000	241.11964			80,400,000,000,000.00	20,100,000,000	203,227,573,10	
Total R202 SPOT									10,400,000,000,000.00	20,100,000,000	203,227,573,10	
Total For R202									10,400,000,000,000.00	20,100,000,000	203,227,573,10	
R2023 On 28/02/2023 Spot Bond			5.46500	104.12865	5.40000	104.19824			606,810,853,577,000.00	111,035,837,800	950,650,170,80	
Total R2023 SPOT									16,810,853,577,000.00	111,035,837,800	950,650,170,80	
Total For R2023									16,810,853,577,000.00	111,035,837,800	950,650,170,80	
R2030 On 31/01/2030 Spot Bond			9.57000	93.06328	9.46000	93.62511			730,864,248,167,000.00	1,434,782,053,100	1,378,016,973,80	
Total R2030 SPOT									10,864,248,167,000.00	434,782,053,100	378,016,973,80	
Total For R2030									10,864,248,167,000.00	434,782,053,100	378,016,973,80	
R2032 On 31/03/2032 Spot Bond			10.14500	88.57692	10.05000	89.10825			037,375,108,845,000.00	1,087,962,061,000	1,494,584,648,20	
Total R2032 SPOT									17,375,108,845,000.00	087,962,061,000	494,584,648,20	
Total For R2032									17,375,108,845,000.00	087,962,061,000	494,584,648,20	
R2035 On 28/02/2035 Spot Bond			10.63500	88.97645	10.56500	89.40110			734,570,737,897,500.00	351,158,508,500	1,122,726,633,60	
Total R2035 SPOT									14,570,737,897,500.00	351,158,508,500	122,726,633,60	
Total For R2035									14,570,737,897,500.00	351,158,508,500	122,726,633,60	
R2037 On 31/01/2037 Spot Bond			10.83500	84.76060	10.76000	85.21988			187,382,630,618,000.00	386,468,170,800	1,390,818,185,90	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total R2037 SPOT									17,382,630,618,000.00	386,468,170,800	390,818,185,900
Total For R2037									17,382,630,618,000.00	386,468,170,800	390,818,185,900
R2040 On 31/01/2040 Spot Bond			10.97000	86.71857	10.90000	87.17578			002,708,485,282,000.00	364,877,710,600	886,585,440,300
Total R2040 SPOT									12,708,485,282,000.00	364,877,710,600	386,585,440,300
Total For R2040									12,708,485,282,000.00	364,877,710,600	386,585,440,300
R2044 On 31/01/2044 Spot Bond			10.98000	83.63417	10.91500	84.06606			769,690,448,880,000.00	343,323,356,000	1,672,645,435,000
Total R2044 SPOT									19,690,448,880,000.00	343,323,356,000	672,645,435,000
Total For R2044									19,690,448,880,000.00	343,323,356,000	672,645,435,000
R2048 On 28/02/2048 Spot Bond			10.92500	82.65241	10.87000	83.02529			663,409,357,625,000.00	1,982,920,765,000	1,214,910,273,000
Total R2048 SPOT									13,409,357,625,000.00	982,920,765,000	214,910,273,000
Total For R2048									13,409,357,625,000.00	982,920,765,000	214,910,273,000
R209 On 31/03/2036 Spot Bond			10.59500	68.69248	10.52500	69.06522			421,944,663,020,000.00	322,977,316,000	940,652,522,100
Total R209 SPOT									11,944,663,020,000.00	322,977,316,000	940,652,522,100
Total For R209									11,944,663,020,000.00	322,977,316,000	940,652,522,100
R210 On 31/03/2028 Spot Bond			2.94500	211.28008	2.87000	212.12053			89,088,682,275,500.00	30,250,825,900	75,266,000,000
Total R210 SPOT									19,088,682,275,500.00	30,250,825,900	75,266,000,000
Total For R210									19,088,682,275,500.00	30,250,825,900	75,266,000,000
R212 On 31/01/2022 Spot Bond			0.90000	175.54036	0.79000	175.52668			828,812,160,000,000.00	920,902,400,000	680,010,000,000
Total R212 SPOT									18,812,160,000,000.00	920,902,400,000	680,010,000,000
Total For R212									18,812,160,000,000.00	920,902,400,000	680,010,000,000
R213 On 28/02/2031 Spot Bond			9.90500	83.64150	9.80000	84.17852			546,016,400,592,500.00	559,920,888,500	928,184,262,800
Total R213 SPOT									16,016,400,592,500.00	559,920,888,500	928,184,262,800
Total For R213									16,016,400,592,500.00	559,920,888,500	928,184,262,800
R214 On 28/02/2041 Spot Bond			10.97000	65.42110	10.89500	65.82892			602,229,431,367,000.00	1,331,105,691,100	1,064,123,772,700
Total R214 SPOT									12,229,431,367,000.00	331,105,691,100	1,064,123,772,700
Total For R214									12,229,431,367,000.00	331,105,691,100	1,064,123,772,700
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.82840			0.00	0	0
Total RDFB09 SPOT									0.00	0	0
Total For RDFB09									0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.44077			0.00	0	0
Total RDFB11 SPOT									0.00	0	0
Total For RDFB11									0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.04357			0.00	0	0
Total RDFB12 SPOT									0.00	0	0
Total For RDFB12									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
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.18901				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.91769				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2022 Spot Bond					0.00000	101.04495				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	99.47885				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	99.15318				0.00	0	1,000,000,00
Total RDFB18 SPOT										0.00	0	1,000,000,00
Total For RDFB18										0.00	0	1,000,000,00
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.60720				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.49835				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.52137				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.40493				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.85306				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.57854				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	99.88028				0.00	0	
Total RDFB26 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 RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	99.99999				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.46383				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	100.61840				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.77696				0.00	0	100,000,00
Total RED151 SPOT										0.00	0	100,000,00
Total For RED151										0.00	0	100,000,00
RED16 On 07/12/2021 Spot Bond					0.00000	101.28037				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	99.92761				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.19633				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.26339				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.22401				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.39946				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.23334				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.87411				0.00	0	

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 RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.04025				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.05926				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.16281				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.56333				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			7.08000	108.30388	7.08000	108.28329			36,816,000,000.00	5,200,000,000	5,200,000,000	
Total RW23 SPOT									16,816,000,000,000.00	5,200,000,000	5,200,000,000	
Total For RW23									16,816,000,000,000.00	5,200,000,000	5,200,000,000	
RW28 On 10/12/2028 Spot Bond			11.99000	95.66156	11.99000	95.63113			0.00	0	0	
Total RW28 SPOT									0.00	0	0	
Total For RW28									0.00	0	0	
RW31 On 30/06/2031 Spot Bond			11.10000	101.01711	11.10000	100.98730			0.00	0	0	
Total RW31 SPOT									0.00	0	0	
Total For RW31									0.00	0	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.74079			0.00	0	0	
Total RWL26 SPOT									0.00	0	0	
Total For RWL26									0.00	0	0	
RWL28 On 30/06/2028 Spot Bond			10.15000	101.00787	10.15000	100.98055			0.00	0	0	
Total RWL28 SPOT									0.00	0	0	
Total For RWL28									0.00	0	0	
SBK23 On 28/05/2022 Spot Bond			5.56000	108.18173	5.56000	108.16561			0.00	0	0	
Total SBK23 SPOT									0.00	0	0	
Total For SBK23									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
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	99.90682				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	99.90162				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.91500	112.52573	7.91500	112.50200				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.80914				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.78500	108.90902	6.78500	108.88928				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.91000	104.53930	7.91000	104.51727				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.12500	111.02236	8.12500	110.99820				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.95000	109.17957	6.95000	109.15897				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.14500	107.76479	7.14500	107.74424				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.96000	106.65894	8.96000	106.63353				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.42000	104.04800	4.42000	104.03544				0.00	0	
Total SBS4 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 SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.69500	108.83264	5.69500	108.81604				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.61500	115.20975	7.61500	115.18634				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.40500	116.19380	8.40500	116.16781				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.88500	107.98190	5.88500	107.96488				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.26326				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.19727				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.32000	103.55093	4.32000	103.53882				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.60500	6.60500	6.60500	108.85611				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.36072				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.67256				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.18686				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			5.07500	105.69669	5.07500	105.68221				0.00	0	

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 SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.30213				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.37246				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.54189				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.60461				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.78951				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.99961				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.73992				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.62264				0.00	100,000,000	100,000,00
Total SBS66 SPOT										0.00	100,000,000	100,000,00
Total For SBS66										0.00	100,000,000	100,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.31124				0.00	0	100,000,00
Total SBS67 SPOT										0.00	0	100,000,00
Total For SBS67										0.00	0	100,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	101.28979				0.00	1,040,000,000	520,000,00
Total SBS68 SPOT										0.00	1,040,000,000	520,000,00
Total For SBS68										0.00	1,040,000,000	520,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.81349				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBSI11 On 07/12/2023 Spot Bond			1.70000	324.79959	1.70000	324.67255				34,000,000,000.00	20,000,000	10,000,00
Total SBSI11 SPOT										34,000,000,000.00	20,000,000	10,000,00
Total For SBSI11										34,000,000,000.00	20,000,000	10,000,00
SBSI14 On 07/12/2023 Spot Bond			4.98000	4.98000	4.98000	218.81244				0.00	0	500,000,00
Total SBSI14 SPOT										0.00	0	500,000,00
Total For SBSI14										0.00	0	500,000,00
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.88437				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.91501				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.20580				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.59467				0.00	0	20,274,20
Total SBT102 SPOT										0.00	0	20,274,20
Total For SBT102										0.00	0	20,274,20
SBT103 On 31/03/2024 Spot Bond					0.00000	104.35746				0.00	0	100,000,00
Total SBT103 SPOT										0.00	0	100,000,00
Total For SBT103										0.00	0	100,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	104.80655				0.00	0	400,000,00
Total SBT104 SPOT										0.00	0	400,000,00
Total For SBT104										0.00	0	400,000,00
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	500,000,00
Total SBT105 SPOT										0.00	0	500,000,00
Total For SBT105										0.00	0	500,000,00
SBT106 On 31/12/2026 Spot Bond					0.00000	100.30261				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.69791				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.45825				0.00	0	
Total SBT202 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 SBT202									0.00	0	
SBT202 On 03/12/2023 Spot Bond			6.77000	111.12271	6.77000	111.10250			812,400,000,000.00	120,000,000	
Total SBT203 SPOT									812,400,000,000.00	120,000,000	
Total For SBT203									812,400,000,000.00	120,000,000	
SBT203 On 16/04/2024 Spot Bond					0.00000	100.58518			0.00	0	
Total SBT204 SPOT									0.00	0	
Total For SBT204									0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	100.61641			0.00	0	
Total SBT206 SPOT									0.00	0	
Total For SBT206									0.00	0	
SBT206 On 25/06/2025 Spot Bond					0.00000	106.90769			0.00	20,000,000	1,310,000,00
Total SBT207 SPOT									0.00	20,000,000	1,310,000,00
Total For SBT207									0.00	20,000,000	1,310,000,00
SBT207 On 28/11/2025 Spot Bond					0.00000	101.85617			0.00	40,000,000	
Total SBT208 SPOT									0.00	40,000,000	
Total For SBT208									0.00	40,000,000	
SBT208 On 29/06/2026 Spot Bond					0.00000	100.59169			0.00	0	
Total SBT209 SPOT									0.00	0	
Total For SBT209									0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.63007			0.00	0	
Total SGI006 SPOT									0.00	0	
Total For SGI006									0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.02683			0.00	0	
Total SLI5 SPOT									0.00	0	
Total For SLI5									0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.06369			0.00	0	
Total SLI6 SPOT									0.00	0	
Total For SLI6									0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.89500	105.04343	8.89500	99.21578			0.00	0	
Total SLI7 SPOT									0.00	0	
Total For SLI7									0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.06548			0.00	0	
Total SLRA4 SPOT									0.00	0	
Total For SLRA4									0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.13418			0.00	0	

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 SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.10427				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.09456				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.17213				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.07523				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.17214				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.15273				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.28845				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.62788				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.21091				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.20120				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.20000	106.70010	7.20000	106.67936				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT04 On 27/06/2022 Spot Bond					0.00000	100.95813				0.00	0	50,000,00
Total SNT04 SPOT										0.00	0	50,000,00
Total For SNT04										0.00	0	50,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	100.89353				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.07042				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.28475				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.90699				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.86506				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.88602				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.49619				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.72372				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	100.56204				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.77830				0.00	0	200,000,00
Total SPG007 SPOT										0.00	0	200,000,00
Total For SPG007										0.00	0	200,000,00
SPG00: On 15/10/2022 Spot Bond					0.00000	100.58046				0.00	0	
Total SPG008 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 SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.37443				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.94238				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.73403				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.65234				0.00	0	300,000,00
Total SSA07 SPOT										0.00	0	300,000,00
Total For SSA07										0.00	0	300,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	100.39876				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01: On 31/01/2025 Spot Bond			3.97500	3.97500	3.97500	147.93624				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			7.93000	114.34653	7.93000	114.32224				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			9.29000	86.98801	9.29000	86.96619				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	98.30145				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.19959				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.80000	105.78524	6.80000	105.76580				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.92000	111.03172	4.92000	110.97876				0.00	0	

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 SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.92930				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	99.88271				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.76731				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN047 On 08/12/2023 Spot Bond			2.33000	2.33000	2.33000	320.66665				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	99.88780				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 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	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.27604				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/01/2025 Spot Bond			3.36000	3.36000	3.36000	150.78454				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.12000	5.12000	5.12000	108.20678				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.14000	4.14000	4.14000	107.41160				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/03/2028 Spot Bond			4.05000	4.05000	4.05000	198.00790				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.88608				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.86899				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.82693				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.64331				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.62770				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	101.53807				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.38570				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.56371				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.20423				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.95475				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.71867				0.00	0	
Total SSN082 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 SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.26057				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.83500	4.83500	4.83500	221.82674				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.43918				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.10667				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.73233				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.96214				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.77960				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.12500	90.18208	10.12500	90.15788				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.72787				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.66190				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.09500	95.65903	4.09500	197.49125				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.01500	90.90503	5.01500	218.09230				0.00	0	

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 SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	101.11416				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN106 On 10/02/2023 Spot Bond					0.00000	101.07922				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 31/03/2024 Spot Bond					0.00000	100.51138				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 11/12/2021 Spot Bond					0.00000	100.53042				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN120 On 31/08/2024 Spot Bond					0.00000	100.69044				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN121 On 22/11/2021 Spot Bond					0.00000	100.89650				0.00	0	
Total SSN122 SPOT										0.00	0	
Total For SSN122										0.00	0	
SSN122 On 22/02/2022 Spot Bond					0.00000	100.86733				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN123 On 26/11/2021 Spot Bond					0.00000	100.80037				0.00	0	
Total SSN124 SPOT										0.00	0	
Total For SSN124										0.00	0	
SSN124 On 30/11/2021 Spot Bond					0.00000	100.74365				0.00	0	
Total SSN125 SPOT										0.00	0	
Total For SSN125										0.00	0	
SSN125 On 01/12/2021 Spot Bond					0.00000	100.72669				0.00	0	
Total SSN126 SPOT										0.00	0	
Total For SSN126										0.00	0	
SSN126 On 01/12/2021 Spot Bond					0.00000	100.72818				0.00	0	
Total SSN127 SPOT										0.00	0	
Total For SSN127										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12(On 15/12/2021 Spot Bond					0.00000	100.53618				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	
SSN12(On 21/12/2021 Spot Bond					0.00000	100.45328				0.00	0	
Total SSN129 SPOT										0.00	0	
Total For SSN129										0.00	0	
SSN13(On 21/12/2021 Spot Bond					0.00000	100.46273				0.00	0	
Total SSN130 SPOT										0.00	0	
Total For SSN130										0.00	0	
SSN13(On 22/03/2022 Spot Bond					0.00000	100.45138				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13(On 04/01/2022 Spot Bond					0.00000	100.32437				0.00	0	
Total SSN132 SPOT										0.00	0	
Total For SSN132										0.00	0	
SSN13(On 03/01/2022 Spot Bond					0.00000	100.35760				0.00	0	
Total SSN133 SPOT										0.00	0	
Total For SSN133										0.00	0	
SSN13(On 12/10/2022 Spot Bond					0.00000	100.20391				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13(On 18/01/2022 Spot Bond					0.00000	100.15944				0.00	0	
Total SSN135 SPOT										0.00	0	
Total For SSN135										0.00	0	
SSN13(On 28/12/2021 Spot Bond					0.00000	100.15009				0.00	0	
Total SSN136 SPOT										0.00	0	
Total For SSN136										0.00	0	
SSN13(On 19/01/2022 Spot Bond					0.00000	100.09652				0.00	0	
Total SSN137 SPOT										0.00	0	
Total For SSN137										0.00	0	
SSN13(On 20/10/2022 Spot Bond					0.00000	100.09241				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.52500	102.21282	8.52500	102.18939				0.00	0	
Total SZ25 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 SZ25									0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.94957			0.00	0	
Total T14A11 SPOT									0.00	0	
Total For T14A11									0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.52000	104.25225	4.52000	104.23938		2,712,000,000,000.00	600,000,000	200,000,00	
Total T14A12 SPOT								2,712,000,000,000.00	600,000,000	200,000,00	
Total For T14A12								2,712,000,000,000.00	600,000,000	200,000,00	
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	100.78815			0.00	0	
Total T16OM4 SPOT								0.00	0		
Total For T16OM4								0.00	0		
T17A11 On 21/02/2024 Spot Bond					0.00000	100.87027			0.00	0	
Total T17A11 SPOT								0.00	0		
Total For T17A11								0.00	0		
T17A21 On 21/02/2026 Spot Bond					0.00000	100.91027			0.00	0	
Total T17A21 SPOT								0.00	0		
Total For T17A21								0.00	0		
T17A31 On 21/02/2026 Spot Bond			7.21000	101.29793	7.21000	101.27844			0.00	0	
Total T17A31 SPOT								0.00	0		
Total For T17A31								0.00	0		
TFS142 On 28/10/2021 Spot Bond					0.00000	99.97751			0.00	0	
Total TFS142 SPOT								0.00	0		
Total For TFS142								0.00	0		
TFS145 On 20/03/2022 Spot Bond					0.00000	100.82045			0.00	0	
Total TFS145 SPOT								0.00	0		
Total For TFS145								0.00	0		
TFS148 On 12/10/2022 Spot Bond					0.00000	100.49547			0.00	0	
Total TFS148 SPOT								0.00	0		
Total For TFS148								0.00	0		
TFS149 On 31/10/2021 Spot Bond					0.00000	99.91232			0.00	0	
Total TFS149 SPOT								0.00	0		
Total For TFS149								0.00	0		
TFS154 On 06/07/2023 Spot Bond					0.00000	100.80416			0.00	0	

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 TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.24137				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.56727				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.56888				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.93290				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.93729				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.44895				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.22081				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.59165				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.08119				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.28319				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.36981				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.38945				0.00	0	2,000,000,00
Total TFS168 SPOT										0.00	0	2,000,000,00
Total For TFS168										0.00	0	2,000,000,00
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	101.04855				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.52000	104.72478	4.52000	104.71186				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.02202				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			4.50500	104.35300	4.50500	104.34017				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.09378				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.05616				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.02046				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.21789				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.19038				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C3 On 21/11/2021 Spot Bond					0.00000	101.12520				0.00	0	
Total TH14C3 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 TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.70391				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.76235				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.69047				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.93821				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	104.20184				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.86584				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.90350				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.86506				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.98386				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.17630				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.21241				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.06594				0.00	0	

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 TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.35050				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.02403				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.33340				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.73967				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.39573				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.99731				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.80829				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.52534	8.49000	101.50241				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.10937				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.91922				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.87553				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A: On 21/08/2024 Spot Bond					0.00000	100.91398				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	101.03925	5.76000	101.02365				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.95241				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.01529				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.01878				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.00656				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.09037				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.06768				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.38176				0.00	400,000,000	200,000,000
Total TH16D1 SPOT										0.00	400,000,000	200,000,000
Total For TH16D1										0.00	400,000,000	200,000,000
TH16D: On 21/08/2024 Spot Bond					0.00000	101.52994				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.44278				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.98881				0.00	0	
Total TH17B1 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 TH17B1									0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.05162			0.00	400,000,000	200,000,000
Total TH17C1 SPOT									0.00	400,000,000	200,000,000
Total For TH17C1									0.00	400,000,000	200,000,000
TH17D On 21/02/2026 Spot Bond					0.00000	101.37241			0.00	0	
Total TH17D1 SPOT									0.00	0	
Total For TH17D1									0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.77274			0.00	0	
Total TH17O1 SPOT									0.00	0	
Total For TH17O1									0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.61295			0.00	0	
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			6.50000	103.36677	6.50000	103.34850			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			7.35000	107.00573	7.35000	106.98440			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.66420			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.29760			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			8.40500	102.67600	8.40500	102.65279		3,303,165,000,000.00		393,000,000	393,000,000
Total TL28 SPOT								3,303,165,000,000.00		393,000,000	393,000,000
Total For TL28								3,303,165,000,000.00		393,000,000	393,000,000
TL29 On 24/04/2025 Spot Bond					0.00000	100.59829			0.00	3,900,000,000	3,900,000,000
Total TL29 SPOT									0.00	3,900,000,000	3,900,000,000
Total For TL29									0.00	3,900,000,000	3,900,000,000
TL30 On 10/06/2024 Spot Bond					0.00000	100.56277			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.87917			0.00	1,000,000,000	500,000,000

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 TL31 SPOT										0.00	1,000,000,000	500,000,000
Total For TL31										0.00	1,000,000,000	500,000,000
TL32 On 09/02/2027 Spot Bond					0.00000	101.13138				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.02000	106.74016	7.02000	112.10902				373,670,388,000.00	53,229,400	1,163,952,900
Total TN23 SPOT										373,670,388,000.00	53,229,400	1,163,952,900
Total For TN23										373,670,388,000.00	53,229,400	1,163,952,900
TN23/R On 06/11/2023 Spot Bond			100.00000	27.80034	100.00000	33.00982				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.74500	104.16126	8.74500	104.13703				97,811,076,000.00	11,184,800	1,670,668,000
Total TN25 SPOT										97,811,076,000.00	11,184,800	1,670,668,000
Total For TN25										97,811,076,000.00	11,184,800	1,670,668,000
TN25/R On 19/08/2025 Spot Bond			100.00000	15.17112	100.00000	15.13772				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.75500	100.16690	9.75500	100.14098				82,976,030,000.00	8,506,000	18,565,717,900
Total TN27 SPOT										82,976,030,000.00	8,506,000	18,565,717,900
Total For TN27										82,976,030,000.00	8,506,000	18,565,717,900
TN27/R On 14/11/2027 Spot Bond			100.00000	13.50567	100.00000	13.47594				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.96000	97.92478	10.96000	97.89607				0.00	0	1,200,000,000
Total TN30 SPOT										0.00	0	1,200,000,000
Total For TN30										0.00	0	1,200,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	116.27427	8.00000	116.24922				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.09500	90.59856	12.09500	90.56933				0.00	0	2,390,000,000
Total TN40 SPOT										0.00	0	2,390,000,000
Total For TN40										0.00	0	2,390,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.51914	10.75000	100.49023				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.52052				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.52625				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.51464	7.61000	102.64645				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.44909				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.30128				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.51000	106.58259	6.51000	106.56403				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.04488				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.34672				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.62539				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.18870				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.19834				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.80000	105.76170	6.80000	105.74227				0.00	0	
Total TRA4A4 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 TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.18870				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.19834				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	100.32512	8.62000	100.30186				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.81819				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.95122				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.59561				0.00	1,200,000,000	600,000,000
Total TRA5B1 SPOT										0.00	1,200,000,000	600,000,000
Total For TRA5B1										0.00	1,200,000,000	600,000,000
TRA5C On 20/06/2026 Spot Bond					0.00000	100.75649				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	99.61447				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	98.56768				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	98.15529				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	98.05539				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	97.38551				0.00	0	

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 TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26C On 16/09/2022 Spot Bond					0.00000	95.45753				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11On 31/01/2025 Spot Bond					0.00000	100.52739				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11On 31/01/2025 Spot Bond					0.00000	99.85951				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.53729				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC38 On 28/10/2021 Spot Bond					0.00000	102.21712				0.00	0	
Total TWC381 SPOT										0.00	0	
Total For TWC381										0.00	0	
TWC38 On 05/11/2021 Spot Bond					0.00000	100.91275				0.00	0	
Total TWC382 SPOT										0.00	0	
Total For TWC382										0.00	0	
TWC38 On 22/11/2021 Spot Bond					0.00000	100.79656				0.00	0	
Total TWC383 SPOT										0.00	0	
Total For TWC383										0.00	0	
TWC38 On 26/11/2021 Spot Bond					0.00000	100.68437				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	100.44877				0.00	0	
Total TWC386 SPOT										0.00	0	
Total For TWC386										0.00	0	
TWC38 On 10/01/2022 Spot Bond					0.00000	100.20244				0.00	0	
Total TWC387 SPOT										0.00	0	
Total For TWC387										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC38 On 17/01/2022 Spot Bond					0.00000	100.13489				0.00	0	
Total TWC388 SPOT										0.00	0	
Total For TWC388										0.00	0	
TWC38 On 24/01/2022 Spot Bond					0.00000	100.06745				0.00	0	
Total TWC389 SPOT										0.00	0	
Total For TWC389										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.37000	104.70763	10.37000	104.67840				13,669,787,924,000.00	1,318,205,200	
Total UG26 SPOT										13,669,787,924,000.00	1,318,205,200	
Total For UG26										13,669,787,924,000.00	1,318,205,200	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.02673				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.15277				0.00	2,000,000,000	1,000,000,000
Total UU1A02 SPOT										0.00	2,000,000,000	1,000,000,000
Total For UU1A02										0.00	2,000,000,000	1,000,000,000
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.21093				0.00	400,000,000	200,000,000
Total UU1B01 SPOT										0.00	400,000,000	200,000,000
Total For UU1B01										0.00	400,000,000	200,000,000
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.46287				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.25567				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.07546				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.91772				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.99955				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.03828				0.00	0	
Total VKE16 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 VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.90438				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.92082				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.57583				0.00	0	100,000,00
Total WHL03 SPOT										0.00	0	100,000,00
Total For WHL03										0.00	0	100,000,00
Total for SPOT										1.07e+017	1,465,873,598,100	0,185,997,40
Total for SPOT :										1.07e+017	465,873,598,100	0,185,997,40
Total Futures										1,07e+017	465,873,599,530	0,187,474,72
Total Options										17 555 282,50	14,200	175,54
Grand Total:										1.07e+017	465,873,613,730	0,187,650,26