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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/10/2021

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			11.47937	75.68943	11.50552	75.55332			0.00	0	
ES33 On 03/02/2022 Bond Future			11.73155	76.55392	11.75846	76.41816			0.00	0	26
ES33 On 05/05/2022 Bond Future			11.98278	73.69562	12.01070	73.55899			0.00	0	8
ES33 On 04/08/2022 Bond Future			12.24300	74.57196	12.27204	74.43417			0.00	0	
ES33 On 03/11/2022 Bond Future			12.50935	71.78395	12.53959	71.64485			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/11/2021 Bond Future			11.97773	73.99345	12.00294	73.84506			0.00	0	
ES42 On 03/02/2022 Bond Future			12.20844	74.83856	12.23443	74.69034			0.00	0	3,57
ES42 On 05/05/2022 Bond Future			12.44658	71.47858	12.47362	71.32932			0.00	0	1,15
ES42 On 04/08/2022 Bond Future			12.68653	72.32708	12.71469	72.17648			0.00	0	
ES42 On 03/11/2022 Bond Future			12.93314	69.03096	12.96252	68.87889			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			154.79419	154.79419	154.78609	154.78609			123,835,352.00	800	1,07

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
I2025	On	03/02/2022	Bond Future			154.97862	154.97862	154.97433	154.97433			127,857,361.50	825	4,66
I2025	On	05/05/2022	Bond Future			156.83904	156.83904	156.83632	156.83632			0.00	0	16
I2025	On	04/08/2022	Bond Future			157.19298	157.19298	157.19079	157.19079			0.00	0	
I2025	On	03/11/2022	Bond Future			159.17514	159.17514	159.17385	159.17385			0.00	0	
Total I2025 Future												251,692,713.50	1,625	5,90
Total For I2025												251,692,713.50	1,625	5,90
I2029	On	04/11/2021	Bond Future			113.67209	113.67209	113.70544	113.70544			0.00	0	2,25
I2029	On	03/02/2022	Bond Future			114.97040	114.97040	115.00710	115.00710			0.00	0	2,58
I2029	On	05/05/2022	Bond Future			115.15272	115.15272	115.19090	115.19090			0.00	0	18
I2029	On	04/08/2022	Bond Future			116.59628	116.59628	116.63565	116.63565			0.00	0	
I2029	On	03/11/2022	Bond Future			116.84330	116.84330	116.88341	116.88341			0.00	0	
Total I2029 Future												0.00	0	5,02
Total For I2029												0.00	0	5,02
I2033	On	04/11/2021	Bond Future			108.29000	108.29000	108.16635	108.16635			0.00	0	2,17
I2033	On	03/02/2022	Bond Future			109.52687	109.52687	109.40461	109.40461			0.00	0	7,14
I2033	On	05/05/2022	Bond Future			109.56294	109.56294	109.44019	109.44019			0.00	0	2,12
I2033	On	04/08/2022	Bond Future			110.93637	110.93637	110.81284	110.81284			0.00	0	
I2033	On	03/11/2022	Bond Future			111.03108	111.03108	110.90620	110.90620			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			121.60234	121.60234	121.69678	121.69678			0.00	0	3,19
I2038	On	03/02/2022	Bond Future			121.20968	121.20968	121.30824	121.30824			0.00	0	4,17
I2038	On	05/05/2022	Bond Future			122.66490	122.66490	122.76582	122.76582			0.00	0	67
I2038	On	04/08/2022	Bond Future			122.38898	122.38898	122.49158	122.49158			0.00	0	
I2038	On	03/11/2022	Bond Future			123.93257	123.93257	124.03715	124.03715			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			109.24109	109.24109	109.11407	109.11407			0.00	0	9,58
I2046	On	03/02/2022	Bond Future			110.48884	110.48884	110.36304	110.36304			0.00	0	13,08
I2046	On	05/05/2022	Bond Future			109.93329	109.93329	109.80696	109.80696			0.00	0	17
I2046	On	04/08/2022	Bond Future			111.31146	111.31146	111.18428	111.18428			0.00	0	
I2046	On	03/11/2022	Bond Future			110.79348	110.79348	110.66471	110.66471			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			112.16678	112.16678	112.03672	112.03672			2,804,169.50	25	3,19
I2050	On	03/02/2022	Bond Future			111.46616	111.46616	111.33726	111.33726			2,786,654.00	25	7,30
I2050	On	05/05/2022	Bond Future			112.80422	112.80422	112.67508	112.67508			0.00	0	37
I2050	On	04/08/2022	Bond Future			112.20434	112.20434	112.07374	112.07374			0.00	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
I2050	On	03/11/2022	Bond Future			113.61934	113.61934	113.48789	113.48789			0.00	0	
Total I2050 Future												5,590,823.50	50	10,88
Total For I2050												5,590,823.50	50	10,88
R186	On	04/11/2021	Bond Future			7.95788	114.53994	7.97818	114.45057		5.19	7,445,096.10	65	16,74
R186	On	03/02/2022	Bond Future			8.18363	110.53819	8.20459	110.45078		5.56	29,071,543.97	263	57,74
R186	On	05/05/2022	Bond Future			8.42030	111.83870	8.44244	111.75144		5.32	0.00	0	4,40
R186	On	04/08/2022	Bond Future			8.67406	107.87986	8.69761	107.79232		5.38	0.00	0	
R186	On	03/11/2022	Bond Future			8.94133	109.26786	8.96649	109.17997		5.25	0.00	0	
Total R186 Future												36,516,640.07	328	78,90
R186	On	04/11/2021	Bond Future		Call			14,450.57000	14.45057	14,539,940	5.56	0.00	0	
R186	On	04/11/2021	Bond Future		Put			0.00000	0.00000	0,000	5.56	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			78.29000	0.07829	77,820	5.09	0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			999.10000	0.99910	909,260	5.09	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.09	Call			674.26000	0.67426	718,530	5.27	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			0.20000	0.00020	0,090	6.17	0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.09	Put			183.60000	0.18360	138,500	5.27	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call			705.46000	0.70546	751,760	5.28	0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			171.06000	0.17106	127,990	5.28	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			737.31000	0.73731	785,620	5.29	0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			159.18000	0.15918	118,120	5.29	0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Call			3,416.45000	3.41645	3,505,710	6.17	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			173.11000	0.17311	174,580	5.35	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			4,026.80000	4.02680	3,940,860	5.35	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			163.44000	0.16344	164,730	5.35	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			4,104.24000	4.10424	4,018,120	5.35	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			168.16000	0.16816	169,540	5.35	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			4,065.40000	4.06540	3,979,370	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Put			7,100.61000	7.10061	7,011,060	4.97	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			244.04000	0.24404	239,030	4.81	0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.28	Put			4,947.50000	4.94750	4,855,230	4.81	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			349.39000	0.34939	343,450	4.76	0.00	0	3,60
R186	On	05/05/2022	Bond Future	7.48	Put			4,225.61000	4.22561	4,132,410	4.76	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			0.00000	0.00000	932,010	5.53	423,132.54	454	4,00
R186	On	05/05/2022	Bond Future	8.31	Call			1,468.70000	1.46870	1,484,760	5.25	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,992.00000	1.99200	1,920,800	5.25	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,487.65000	1.48765	1,503,690	5.26	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,971.33000	1.97133	1,900,110	5.26	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			82.48000	0.08248	80,190	4.97	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.64	Put			1,388.09000	1.38809	1,326,980	5.38	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	Open Interest
R186	On	05/05/2022	Bond Future	7.88	Call		772.04000	0.77204	773,580	5.02	0.00	0	4
R186	On	05/05/2022	Bond Future	7.88	Put		3,016.44000	3.01644	2,930,720	5.02	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call		0.00000	0.00000	1,175,700	5.17	533,767.80	454	4
R186	On	05/05/2022	Bond Future	8.14	Put		0.00000	0.00000	2,288,120	5.17	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Call		0.00000	0.00000	2,957,170	5.53	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call		1,449.89000	1.44989	1,465,650	5.25	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put		2,012.83000	2.01283	1,941,330	5.25	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call		2,162.83000	2.16283	2,188,980	5.38	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,113.04000	1.11304	1,098,330	5.05	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		3,172.30000	3.17230	3,070,050	5.05	0.00	0	
R186	On	04/08/2022	Bond Future	6.96	Call		173.86000	0.17386	152,690	4.70	0.00	0	3,6
R186	On	04/08/2022	Bond Future	6.96	Put		6,882.34000	6.88234	6,773,630	4.70	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call		851.07000	0.85107	828,530	4.91	0.00	0	3,6
R186	On	04/08/2022	Bond Future	7.96	Put		3,636.44000	3.63644	3,526,360	4.91	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call		4,753.11000	4.75311	4,785,150	6.00	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put		824.71000	0.82471	769,210	6.00	0.00	0	3,6
R186	On	04/08/2022	Bond Future	8.13	Call		1,083.57000	1.08357	1,067,930	5.04	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put		3,218.98000	3.21898	3,115,800	5.04	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call		1,098.07000	1.09807	1,082,900	5.05	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		3,195.40000	3.19540	3,092,690	5.05	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		3,126.91000	3.12691	3,037,530	5.05	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,604.83000	1.60483	1,603,500	5.06	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		3,107.19000	3.10719	3,017,970	5.06	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,620.31000	1.62031	1,619,150	5.06	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		3,087.14000	3.08714	2,998,090	5.06	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,589.00000	1.58900	1,587,510	5.05	0.00	0	
Total R186 Option											956,900.34	908	54,16
Total For R186											37,473,540.41	1,236	133,06
R197	On	04/11/2021	Bond Future			327.80833	327.80833	327.85195	327.85195		0.00	0	1,18
R197	On	03/02/2022	Bond Future			323.31551	323.31551	323.36801	323.36801		0.00	0	1,0
R197	On	05/05/2022	Bond Future			327.19669	327.19669	327.25317	327.25317		0.00	0	2
R197	On	04/08/2022	Bond Future			322.93323	322.93323	322.99082	322.99082		0.00	0	
R197	On	03/11/2022	Bond Future			327.00660	327.00660	327.06676	327.06676		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			241.10495	241.10495	240.83161	240.83161		0.00	0	4,4
R202	On	03/02/2022	Bond Future			239.48382	239.48382	239.21362	239.21362		0.00	0	7,8
R202	On	05/05/2022	Bond Future			242.35860	242.35860	242.08738	242.08738		0.00	0	4
R202	On	04/08/2022	Bond Future			240.95325	240.95325	240.67945	240.67945		0.00	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
R202	On	03/11/2022	Bond Future			243.99207	243.99207	243.71618	243.71618			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			5.46954	104.32469	5.46536	104.33001		1.16	0.00	0	6,8
R2023	On	03/02/2022	Bond Future			5.72158	105.49028	5.71373	105.49834		1.14	7,595,300.16	72	11,36
R2023	On	05/05/2022	Bond Future			6.02495	102.82096	6.01319	102.83022		0.98	0.00	0	7,
R2023	On	04/08/2022	Bond Future			6.52552	104.04947	6.50682	104.05972		0.74	0.00	0	
R2023	On	03/11/2022	Bond Future			7.74356	101.46411	7.70775	101.47500		0.51	0.00	0	
Total R2023 Future												7,595,300.16	72	18,94
R2023	On	04/11/2021	Bond Future	4.90	Call			0.00000	0.00000	0,000	1.17	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			722.56000	0.72256	727,880	1.17	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			0.00000	0.00000	0,000	1.17	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			709.72000	0.70972	715,040	1.17	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			0.00000	0.00000	0,000	1.17	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			696.88000	0.69688	702,200	1.17	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			15.51000	0.01551	16,140	0.84	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			669.16000	0.66916	677,850	0.84	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			13.93000	0.01393	14,540	0.84	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			688.31000	0.68831	696,980	0.84	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			14.74000	0.01474	15,360	0.84	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			678.76000	0.67876	687,440	0.84	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			197.27000	0.19727	208,580	1.03	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			428.08000	0.42808	430,060	1.03	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			194.86000	0.19486	206,100	1.03	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			417.25000	0.41725	419,350	1.03	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			199.72000	0.19972	211,080	1.03	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			422.65000	0.42265	424,700	1.03	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			132.93000	0.13293	133,100	0.67	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			389.46000	0.38946	399,880	0.67	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			135.44000	0.13544	135,600	0.67	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			386.46000	0.38646	396,870	0.67	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			130.77000	0.13077	130,640	0.67	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			392.80000	0.39280	402,920	0.67	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			484.93000	0.48493	493,170	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			39.82000	0.03982	37,400	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			482.12000	0.48212	490,590	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			40.32000	0.04032	37,890	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			479.55000	0.47955	488,010	0.44	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			39.57000	0.03957	36,920	0.44	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2023 Option												0.00	0	
Total For R2023												7,595,300.16	72	18,94
R2030	On	04/11/2021	Bond Future			9.50196	93.73165	9.52171	93.62681		8.59	0.00	0	66,12
R2030	On	03/02/2022	Bond Future			9.72022	90.77501	9.74044	90.67140		8.95	15,159,426.67	167	79,19
R2030	On	05/05/2022	Bond Future			9.94541	91.84336	9.96641	91.73950		8.43	0.00	0	14,72
R2030	On	04/08/2022	Bond Future			10.18558	88.91985	10.20750	88.81538		8.50	0.00	0	
R2030	On	03/11/2022	Bond Future			10.41957	90.07110	10.44245	89.96592		8.32	0.00	0	
Total R2030 Future												15,159,426.67	167	160,05
R2030	On	04/11/2021	Bond Future	8.27	Call			0.00000	0.00000	0,000	7.84	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.27	Put			6,960.34000	6.96034	6,855,500	7.84	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			0.06000	0.00006	0,030	7.88	0.00	0	3,22
R2030	On	04/11/2021	Bond Future	8.75	Put			4,213.86000	4.21386	4,108,990	7.88	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			0.09000	0.00009	0,050	7.88	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Put			0.00000	0.00000	0,000	11.92	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Put			0.05000	0.00005	0,020	10.71	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			5,545.96000	5.54596	5,650,770	10.72	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			0.04000	0.00004	0,010	10.72	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call			8,651.83000	8.65183	8,756,670	11.66	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			0.00000	0.00000	0,000	11.66	0.00	0	2
R2030	On	04/11/2021	Bond Future	11.44	Call			9,486.04000	9.48604	9,590,880	11.92	0.00	0	
R2030	On	04/11/2021	Bond Future	9.40	Put			891.76000	0.89176	789,080	8.43	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			2,023.76000	2.02376	2,113,310	9.46	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.90	Put			45.05000	0.04505	29,760	9.46	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			5,448.02000	5.44802	5,552,830	10.69	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			0.05000	0.00005	0,020	10.69	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Call			5,497.01000	5.49701	5,601,820	10.71	0.00	0	
R2030	On	04/11/2021	Bond Future	9.25	Put			1,528.17000	1.52817	1,417,730	8.18	0.00	0	5,00
R2030	On	04/11/2021	Bond Future	9.30	Call			112.81000	0.11281	108,060	8.26	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			1,298.66000	1.29866	1,189,070	8.26	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			168.95000	0.16895	166,670	8.34	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put			1,085.65000	1.08565	978,530	8.34	0.00	0	9,10
R2030	On	04/11/2021	Bond Future	9.40	Call			243.20000	0.24320	245,360	8.43	0.00	0	50
R2030	On	04/11/2021	Bond Future	8.77	Put			4,101.59000	4.10159	3,996,710	7.88	0.00	0	
R2030	On	04/11/2021	Bond Future	8.80	Call			0.16000	0.00016	0,090	7.88	0.00	0	50
R2030	On	04/11/2021	Bond Future	8.80	Put			3,933.52000	3.93352	3,828,610	7.88	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			44.07000	0.04407	39,300	8.12	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.20	Put			1,771.24000	1.77124	1,661,630	8.12	0.00	0	
R2030	On	04/11/2021	Bond Future	9.25	Call			72.16000	0.07216	66,560	8.18	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call			843.87000	0.84387	859,890	8.64	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030 On 03/02/2022 Bond Future	9.35	Put			2,871.78000	2.87178	2,784,190	8.64	0.00	0	10
R2030 On 03/02/2022 Bond Future	10.85	Call			5,749.71000	5.74971	5,832,920	10.23	0.00	0	
R2030 On 03/02/2022 Bond Future	10.85	Put			289.98000	0.28998	269,580	10.23	12,939.84	48	1,00
R2030 On 03/02/2022 Bond Future	8.39	Call			62.50000	0.06250	62,660	8.25	0.00	0	10
R2030 On 03/02/2022 Bond Future	8.39	Put			7,328.96000	7.32896	7,225,510	8.25	0.00	0	
R2030 On 03/02/2022 Bond Future	8.85	Call			240.45000	0.24045	243,590	8.21	11,692.32	48	1,00
R2030 On 03/02/2022 Bond Future	8.85	Put			4,950.90000	4.95090	4,850,430	8.21	0.00	0	
R2030 On 03/02/2022 Bond Future	9.45	Call			1,031.67000	1.03167	1,051,650	8.73	0.00	0	
R2030 On 03/02/2022 Bond Future	9.45	Put			2,534.69000	2.53469	2,451,060	8.73	0.00	0	
R2030 On 03/02/2022 Bond Future	9.60	Call			1,354.38000	1.35438	1,381,750	8.84	132,648.00	96	1,00
R2030 On 03/02/2022 Bond Future	9.60	Put			2,077.20000	2.07720	2,000,960	8.84	0.00	0	
R2030 On 03/02/2022 Bond Future	9.78	Call			1,809.37000	1.80937	1,846,670	8.97	0.00	0	
R2030 On 03/02/2022 Bond Future	9.78	Put			1,607.09000	1.60709	1,540,780	8.97	0.00	0	10
R2030 On 03/02/2022 Bond Future	9.43	Call			992.13000	0.99213	1,011,290	8.71	0.00	0	
R2030 On 03/02/2022 Bond Future	9.43	Put			2,599.82000	2.59982	2,515,370	8.71	0.00	0	
R2030 On 03/02/2022 Bond Future	9.44	Call			1,011.78000	1.01178	1,031,350	8.72	0.00	0	
R2030 On 03/02/2022 Bond Future	9.44	Put			2,567.12000	2.56712	2,483,080	8.72	0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Put			7,992.07000	7.99207	7,888,210	7.86	0.00	0	
R2030 On 05/05/2022 Bond Future	9.95	Put			2,281.25000	2.28125	2,208,640	8.40	0.00	0	1,00
R2030 On 05/05/2022 Bond Future	7.73	Call			34.77000	0.03477	34,560	7.96	0.00	0	20
R2030 On 05/05/2022 Bond Future	7.73	Put			12,013.24000	12.01324	11,909,170	7.96	0.00	0	
R2030 On 05/05/2022 Bond Future	8.14	Call			94.66000	0.09466	94,620	7.93	0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.14	Put			9,731.80000	9.73180	9,627,900	7.93	0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			190.15000	0.19015	190,150	7.86	0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.81	Put			6,319.88000	6.31988	6,216,650	7.78	0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Call			2,916.91000	2.91691	2,955,660	8.56	0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Put			1,723.24000	1.72324	1,658,130	8.56	0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Call			5,807.12000	5.80712	5,876,180	9.46	0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			696.17000	0.69617	661,370	9.46	0.00	0	1,80
R2030 On 05/05/2022 Bond Future	9.95	Call			2,200.10000	2.20010	2,231,350	8.40	0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Put			4,073.91000	4.07391	3,979,220	7.99	0.00	0	1,00
R2030 On 05/05/2022 Bond Future	10.19	Call			2,858.12000	2.85812	2,896,610	8.55	0.00	0	
R2030 On 05/05/2022 Bond Future	10.19	Put			1,761.68000	1.76168	1,696,310	8.55	0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Call			2,887.45000	2.88745	2,926,070	8.56	0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Put			1,742.38000	1.74238	1,677,140	8.56	0.00	0	20
R2030 On 05/05/2022 Bond Future	8.81	Call			364.12000	0.36412	364,750	7.78	0.00	0	20
R2030 On 05/05/2022 Bond Future	8.89	Call			420.11000	0.42011	420,950	7.76	0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.89	Put			5,947.94000	5.94794	5,844,920	7.76	0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Call			960.04000	0.96004	969,210	7.99	0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			196.17000	0.19617	194,710	7.86	0.00	0	80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2030 On 04/08/2022 Bond Future	8.30	Put			9,904.41000	9.90441	9,798,480	7.86		0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Call			643.46000	0.64346	644,030	7.85		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Put			6,381.26000	6.38126	6,277,360	7.85		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			1,270.23000	1.27023	1,277,450	8.05		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			4,523.13000	4.52313	4,425,880	8.05		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			1,286.95000	1.28695	1,294,370	8.05		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			4,490.01000	4.49001	4,392,960	8.05		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			1,303.81000	1.30381	1,311,430	8.06		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Put			4,457.06000	4.45706	4,360,210	8.06		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Call			4,849.70000	4.84970	4,900,290	9.08		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Put			1,401.87000	1.40187	1,347,990	9.08		0.00	0	80
R2030 On 03/11/2022 Bond Future	10.10	Put			3,848.66000	3.84866	3,760,210	8.09		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			2,215.90000	2.21590	2,232,170	8.08		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			3,901.05000	3.90105	3,812,140	8.08		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			2,236.68000	2.23668	2,253,180	8.08		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			3,874.79000	3.87479	3,786,110	8.08		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			2,257.56000	2.25756	2,274,290	8.09		0.00	0	
Total R2030 Option										157,280.16	192	34,37
Total For R2030										15,316,706.83	359	194,42
R2032 On 04/11/2021 Bond Future			10.08661	89.23074	10.09611	89.17527		9.79		0.00	0	82,7
R2032 On 03/02/2022 Bond Future			10.30101	90.22769	10.31052	90.17386		9.83		0.00	0	107,52
R2032 On 05/05/2022 Bond Future			10.51821	87.14279	10.52796	87.08930		9.62		0.00	0	20,38
R2032 On 04/08/2022 Bond Future			10.74218	88.16476	10.75224	88.11127		9.30		0.00	0	
R2032 On 03/11/2022 Bond Future			10.97042	85.16145	10.98082	85.10788		9.66		0.00	0	
Total R2032 Future										0.00	0	210,62
R2032 On 04/11/2021 Bond Future	9.33	Call			0.04000	0.00004	0,020	8.76		0.00	0	70
R2032 On 04/11/2021 Bond Future	9.33	Put			4,627.85000	4.62785	4,572,360	8.76		0.00	0	
R2032 On 04/11/2021 Bond Future	9.83	Call			79.73000	0.07973	67,570	9.36		0.00	0	70
R2032 On 04/11/2021 Bond Future	9.83	Put			1,651.45000	1.65145	1,583,820	9.36		0.00	0	
R2032 On 04/11/2021 Bond Future	11.69	Call			8,677.18000	8.67718	8,732,650	12.87		0.00	0	
R2032 On 04/11/2021 Bond Future	12.81	Put			0.00000	0.00000	0,000	13.24		0.00	0	70
R2032 On 04/11/2021 Bond Future	11.69	Put			0.00000	0.00000	0,000	12.87		0.00	0	
R2032 On 04/11/2021 Bond Future	11.70	Call			8,727.87000	8.72787	8,783,340	12.88		0.00	0	
R2032 On 04/11/2021 Bond Future	11.70	Put			0.00000	0.00000	0,000	12.88		0.00	0	
R2032 On 04/11/2021 Bond Future	11.71	Call			8,778.52000	8.77852	8,833,990	12.89		0.00	0	
R2032 On 04/11/2021 Bond Future	11.71	Put			0.00000	0.00000	0,000	12.89		0.00	0	
R2032 On 04/11/2021 Bond Future	12.81	Call			14,089.67000	14.08967	14,145,140	13.24		0.00	0	
R2032 On 03/02/2022 Bond Future	8.91	Call			37.17000	0.03717	36,430	8.56		0.00	0	19
R2032 On 03/02/2022 Bond Future	8.91	Put			8,467.20000	8.46720	8,412,630	8.56		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
R2032 On 03/02/2022 Bond Future	9.14	Call			80.81000	0.08081	79,600	8.46	0.00	0	
R2032 On 03/02/2022 Bond Future	9.14	Put			7,054.24000	7.05424	6,999,200	8.46	0.00	0	
R2032 On 03/02/2022 Bond Future	9.57	Call			359.72000	0.35972	359,370	8.92	0.00	0	1,0
R2032 On 03/02/2022 Bond Future	9.57	Put			4,687.88000	4.68788	4,633,700	8.92	0.00	0	
R2032 On 03/02/2022 Bond Future	10.95	Call			4,231.87000	4.23187	4,262,670	10.81	0.00	0	
R2032 On 03/02/2022 Bond Future	10.95	Put			712.43000	0.71243	689,400	10.81	0.00	0	40
R2032 On 03/02/2022 Bond Future	11.13	Call			5,014.55000	5.01455	5,049,220	11.11	0.00	0	
R2032 On 03/02/2022 Bond Future	11.13	Put			539.10000	0.53910	519,940	11.11	0.00	0	2
R2032 On 03/02/2022 Bond Future	10.65	Call			3,019.05000	3.01905	3,042,500	10.32	0.00	0	
R2032 On 03/02/2022 Bond Future	10.65	Put			1,126.39000	1.12639	1,096,010	10.32	0.00	0	1,0
R2032 On 03/02/2022 Bond Future	10.66	Call			3,057.02000	3.05702	3,080,720	10.34	0.00	0	
R2032 On 03/02/2022 Bond Future	10.66	Put			1,109.45000	1.10945	1,079,320	10.34	0.00	0	
R2032 On 03/02/2022 Bond Future	10.90	Call			4,020.53000	4.02053	4,050,190	10.72	0.00	0	
R2032 On 03/02/2022 Bond Future	10.90	Put			769.29000	0.76929	745,120	10.72	0.00	0	90
R2032 On 03/02/2022 Bond Future	10.44	Call			2,272.59000	2.27259	2,289,920	10.04	0.00	0	
R2032 On 03/02/2022 Bond Future	10.44	Put			1,544.12000	1.54412	1,507,620	10.04	0.00	0	
R2032 On 03/02/2022 Bond Future	10.45	Call			2,305.38000	2.30538	2,323,160	10.05	0.00	0	
R2032 On 03/02/2022 Bond Future	10.45	Put			1,520.99000	1.52099	1,484,940	10.05	0.00	0	1
R2032 On 03/02/2022 Bond Future	10.53	Call			2,578.55000	2.57855	2,598,840	10.14	0.00	0	
R2032 On 03/02/2022 Bond Future	10.53	Put			1,348.54000	1.34854	1,315,000	10.14	0.00	0	2
R2032 On 03/02/2022 Bond Future	10.35	Call			1,987.27000	1.98727	2,001,650	9.94	0.00	0	
R2032 On 03/02/2022 Bond Future	10.35	Put			1,764.28000	1.76428	1,724,830	9.94	0.00	0	40
R2032 On 03/02/2022 Bond Future	10.42	Call			2,207.53000	2.20753	2,224,320	10.01	0.00	0	
R2032 On 03/02/2022 Bond Future	10.42	Put			1,591.05000	1.59105	1,554,010	10.01	0.00	0	
R2032 On 03/02/2022 Bond Future	10.43	Call			2,239.85000	2.23985	2,256,920	10.02	0.00	0	
R2032 On 03/02/2022 Bond Future	10.43	Put			1,567.35000	1.56735	1,530,590	10.02	0.00	0	
R2032 On 03/02/2022 Bond Future	9.81	Call			696.77000	0.69677	699,280	9.29	0.00	0	
R2032 On 03/02/2022 Bond Future	9.81	Put			3,591.37000	3.59137	3,540,050	9.29	0.00	0	1
R2032 On 03/02/2022 Bond Future	9.90	Call			861.82000	0.86182	865,660	9.42	0.00	0	90
R2032 On 03/02/2022 Bond Future	9.90	Put			3,226.56000	3.22656	3,176,570	9.42	0.00	0	90
R2032 On 03/02/2022 Bond Future	10.14	Call			1,399.43000	1.39943	1,407,920	9.72	0.00	0	
R2032 On 03/02/2022 Bond Future	10.14	Put			2,371.41000	2.37141	2,326,070	9.72	0.00	0	
R2032 On 03/02/2022 Bond Future	9.58	Call			370.82000	0.37082	370,650	8.93	0.00	0	40
R2032 On 03/02/2022 Bond Future	9.58	Put			4,638.64000	4.63864	4,584,640	8.93	0.00	0	
R2032 On 03/02/2022 Bond Future	9.62	Call			417.99000	0.41799	418,090	9.00	0.00	0	2
R2032 On 03/02/2022 Bond Future	9.62	Put			4,445.00000	4.44500	4,391,270	9.00	0.00	0	
R2032 On 03/02/2022 Bond Future	9.67	Call			482.45000	0.48245	483,100	9.07	0.00	0	
R2032 On 03/02/2022 Bond Future	9.67	Put			4,209.63000	4.20963	4,156,450	9.07	0.00	0	1,0
R2032 On 05/05/2022 Bond Future	10.29	Put			3,120.12000	3.12012	3,068,820	9.44	0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			4,143.99000	4.14399	4,163,480	10.21	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	05/05/2022	Bond Future	11.04	Put		1,396.28000	1.39628	1,362,280	10.21	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call		499.75000	0.49975	494,250	8.58	0.00	0	78
R2032	On	05/05/2022	Bond Future	9.58	Put		5,914.72000	5.91472	5,855,730	8.58	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put		1,489.33000	1.48933	1,453,860	10.13	0.00	0	98
R2032	On	05/05/2022	Bond Future	11.02	Call		4,069.06000	4.06906	4,087,910	10.18	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		1,426.44000	1.42644	1,391,800	10.18	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		1,539.89000	1.53989	1,540,210	9.32	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Put		3,476.67000	3.47667	3,423,500	9.32	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call		1,801.84000	1.80184	1,804,030	9.44	0.00	0	98
R2032	On	05/05/2022	Bond Future	11.03	Call		4,106.36000	4.10636	4,125,640	10.20	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		1,411.17000	1.41117	1,376,960	10.20	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call		4,680.38000	4.68038	4,703,320	10.42	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put		1,201.94000	1.20194	1,171,390	10.42	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.98	Call		3,921.22000	3.92122	3,939,240	10.13	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		768.37000	0.76837	747,440	8.43	0.00	0	88
R2032	On	04/08/2022	Bond Future	9.72	Put		6,498.50000	6.49850	6,424,080	8.43	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call		6,855.27000	6.85527	6,872,330	10.52	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		1,084.86000	1.08486	1,048,430	10.52	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		1,591.13000	1.59113	1,570,660	8.87	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		4,539.36000	4.53936	4,465,400	8.87	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call		215.06000	0.21506	205,870	8.36	0.00	0	88
R2032	On	04/08/2022	Bond Future	8.97	Put		10,432.17000	10.43217	10,369,490	8.36	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		1,612.12000	1.61212	1,591,680	8.88	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		4,504.76000	4.50476	4,430,830	8.88	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call		5,737.97000	5.73797	5,748,600	10.16	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		1,387.17000	1.38717	1,344,310	10.16	0.00	0	88
R2032	On	04/08/2022	Bond Future	10.20	Call		1,570.59000	1.57059	1,550,080	8.86	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		4,574.45000	4.57445	4,500,450	8.86	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call		2,515.02000	2.51502	2,520,690	9.44	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		4,188.45000	4.18845	4,140,550	9.44	0.00	0	
Total R2032 Option											0.00	0	17,35
Total For R2032											0.00	0	228,0
R2035	On	04/11/2021	Bond Future			10.56150	89.78034	10.58099	89.65477	10.86	0.00	0	38,60
R2035	On	03/02/2022	Bond Future			10.77485	90.78342	10.79478	90.65883	10.94	0.00	0	97,30
R2035	On	05/05/2022	Bond Future			10.98262	87.37365	11.00322	87.24849	10.77	0.00	0	8,90
R2035	On	04/08/2022	Bond Future			11.19906	88.39631	11.22042	88.27031	10.38	0.00	0	
R2035	On	03/11/2022	Bond Future			11.41840	85.06590	11.44057	84.93888	10.82	0.00	0	
Total R2035 Future											0.00	0	144,86
R2035	On	04/11/2021	Bond Future	10.11	Call		8.01000	0.00801	6,230	9.95	0.00	0	30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
R2035 On 04/11/2021 Bond Future	10.11	Put			3,115.98000	3.11598	2,988,630	9.95		0.00	0	
R2035 On 04/11/2021 Bond Future	10.12	Call			9.24000	0.00924	7,260	9.97		0.00	0	40
R2035 On 04/11/2021 Bond Future	10.12	Put			3,049.60000	3.04960	2,922,050	9.97		0.00	0	
R2035 On 04/11/2021 Bond Future	10.23	Call			37.48000	0.03748	32,180	10.15		0.00	0	78
R2035 On 04/11/2021 Bond Future	12.51	Put			0.00000	0.00000	0,000	15.21		0.00	0	
R2035 On 04/11/2021 Bond Future	12.52	Call			11,298.87000	11.29887	11,424,440	15.21		0.00	0	
R2035 On 04/11/2021 Bond Future	12.52	Put			0.00000	0.00000	0,000	15.21		0.00	0	
R2035 On 04/11/2021 Bond Future	11.08	Put			25.11000	0.02511	15,700	12.73		0.00	0	78
R2035 On 04/11/2021 Bond Future	11.20	Call			3,866.38000	3.86638	3,987,960	12.98		0.00	0	
R2035 On 04/11/2021 Bond Future	11.20	Put			9.13000	0.00913	5,140	12.98		0.00	0	38
R2035 On 04/11/2021 Bond Future	13.82	Call			17,710.30000	17.71030	17,835,870	15.21		0.00	0	
R2035 On 04/11/2021 Bond Future	13.82	Put			0.00000	0.00000	0,000	15.21		0.00	0	40
R2035 On 04/11/2021 Bond Future	12.51	Call			11,246.20000	11.24620	11,371,770	15.21		0.00	0	
R2035 On 04/11/2021 Bond Future	10.26	Put			2,153.48000	2.15348	2,021,690	10.21		0.00	0	
R2035 On 04/11/2021 Bond Future	10.60	Call			692.50000	0.69250	723,930	11.18		0.00	0	
R2035 On 04/11/2021 Bond Future	10.60	Put			570.28000	0.57028	476,140	11.18		0.00	0	38
R2035 On 04/11/2021 Bond Future	12.53	Call			11,351.48000	11.35148	11,477,050	15.21		0.00	0	
R2035 On 04/11/2021 Bond Future	12.53	Put			0.00000	0.00000	0,000	15.21		0.00	0	
R2035 On 04/11/2021 Bond Future	11.08	Call			3,154.01000	3.15401	3,270,170	12.73		0.00	0	
R2035 On 04/11/2021 Bond Future	10.23	Put			2,338.83000	2.33883	2,207,960	10.15		0.00	0	
R2035 On 04/11/2021 Bond Future	10.62	Call			765.07000	0.76507	801,590	11.24		0.00	0	40
R2035 On 04/11/2021 Bond Future	10.62	Put			514.52000	0.51452	425,470	11.24		0.00	0	
R2035 On 04/11/2021 Bond Future	11.75	Call			7,081.62000	7.08162	7,207,170	14.00		0.00	0	
R2035 On 04/11/2021 Bond Future	11.75	Put			0.03000	0.00003	0,010	14.00		0.00	0	78
R2035 On 04/11/2021 Bond Future	10.26	Call			52.19000	0.05219	45,970	10.21		0.00	0	18
R2035 On 03/02/2022 Bond Future	9.92	Call			267.75000	0.26775	273,170	9.69		0.00	0	20
R2035 On 03/02/2022 Bond Future	9.92	Put			5,987.40000	5.98740	5,868,230	9.69		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Call			6,090.93000	6.09093	6,184,160	12.59		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Put			522.99000	0.52299	491,630	12.59		0.00	0	28
R2035 On 03/02/2022 Bond Future	11.88	Call			6,826.08000	6.82608	6,924,180	12.84		0.00	0	
R2035 On 03/02/2022 Bond Future	11.88	Put			413.74000	0.41374	387,250	12.84		0.00	0	1,80
R2035 On 03/02/2022 Bond Future	9.70	Call			122.66000	0.12266	124,930	9.44		0.00	0	68
R2035 On 03/02/2022 Bond Future	9.70	Put			7,365.08000	7.36508	7,242,760	9.44		0.00	0	
R2035 On 03/02/2022 Bond Future	11.33	Call			4,202.00000	4.20200	4,278,370	11.82		0.00	0	
R2035 On 03/02/2022 Bond Future	11.33	Put			950.15000	0.95015	901,930	11.82		0.00	0	50
R2035 On 03/02/2022 Bond Future	11.39	Call			4,474.58000	4.47458	4,553,830	11.94		0.00	0	
R2035 On 03/02/2022 Bond Future	11.39	Put			869.24000	0.86924	823,900	11.94		0.00	0	68
R2035 On 03/02/2022 Bond Future	10.10	Call			471.88000	0.47188	481,560	9.99		0.00	0	28
R2035 On 03/02/2022 Bond Future	10.10	Put			4,971.53000	4.97153	4,856,620	9.99		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Call			3,759.75000	3.75975	3,830,880	11.64		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2035 On 03/02/2022 Bond Future	11.23	Put			1,101.92000	1.10192	1,048,460	11.64		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Call			3,802.83000	3.80283	3,874,660	11.65		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Put			1,085.33000	1.08533	1,032,570	11.65		0.00	0	
R2035 On 03/02/2022 Bond Future	11.28	Call			3,978.59000	3.97859	4,052,470	11.73		0.00	0	
R2035 On 03/02/2022 Bond Future	11.28	Put			1,022.99000	1.02299	972,280	11.73		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.05	Call			3,012.12000	3.01212	3,072,090	11.33		0.00	0	
R2035 On 03/02/2022 Bond Future	11.05	Put			1,439.06000	1.43906	1,374,440	11.33		0.00	0	1,60
R2035 On 03/02/2022 Bond Future	11.11	Call			3,254.45000	3.25445	3,318,350	11.43		0.00	0	
R2035 On 03/02/2022 Bond Future	11.11	Put			1,317.57000	1.31757	1,256,880	11.43		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.22	Call			3,716.66000	3.71666	3,787,100	11.62		0.00	0	
R2035 On 03/02/2022 Bond Future	11.22	Put			1,118.57000	1.11857	1,064,420	11.62		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Call			1,532.30000	1.53230	1,566,040	10.78		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Put			2,697.42000	2.69742	2,606,570	10.78		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.65	Call			1,644.94000	1.64494	1,680,930	10.82		0.00	0	
R2035 On 03/02/2022 Bond Future	10.65	Put			2,555.94000	2.55594	2,467,340	10.82		0.00	0	60
R2035 On 03/02/2022 Bond Future	11.03	Call			2,933.11000	2.93311	2,991,730	11.29		0.00	0	
R2035 On 03/02/2022 Bond Future	11.03	Put			1,481.83000	1.48183	1,415,860	11.29		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.26	Call			726.26000	0.72626	741,220	10.26		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.26	Put			4,160.62000	4.16062	4,050,990	10.26		0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Call			880.40000	0.88040	899,380	10.39		0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Put			3,788.75000	3.78875	3,683,140	10.39		0.00	0	50
R2035 On 03/02/2022 Bond Future	10.35	Call			901.00000	0.90100	920,430	10.40		0.00	0	1,60
R2035 On 03/02/2022 Bond Future	10.35	Put			3,743.91000	3.74391	3,638,750	10.40		0.00	0	
R2035 On 03/02/2022 Bond Future	10.24	Call			690.51000	0.69051	704,690	10.22		0.00	0	50
R2035 On 03/02/2022 Bond Future	10.24	Put			4,257.05000	4.25705	4,146,640	10.22		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			1,384.74000	1.38474	1,328,360	11.62		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			5,169.50000	5.16950	5,238,680	11.63		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			1,370.23000	1.37023	1,314,250	11.63		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Call			5,084.66000	5.08466	5,153,050	11.60		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			1,399.19000	1.39919	1,342,420	11.60		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			5,127.14000	5.12714	5,195,920	11.62		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Call			1,697.55000	1.69755	1,692,570	9.83		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			5,219.48000	5.21948	5,088,500	9.83		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.72	Call			1,883.28000	1.88328	1,880,470	9.92		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			4,907.46000	4.90746	4,778,650	9.92		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			1,931.33000	1.93133	1,929,330	9.94		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			4,831.70000	4.83170	4,703,700	9.94		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			2,976.15000	2.97615	2,987,940	10.28		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			3,511.39000	3.51139	3,397,180	10.28		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.84	Call			502.27000	0.50227	491,480	9.37		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
R2035	On	04/08/2022	Bond Future	9.84	Put		9.23019000	9.23019	9,093,400	9.37	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		1,907.08000	1.90708	1,904,810	9.93	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		4,869.32000	4.86932	4,741,050	9.93	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		4,647.05000	4.64705	4,553,180	10.56	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		2,868.30000	2.86830	2,901,750	10.57	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		4,614.20000	4.61420	4,520,630	10.57	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		2,894.89000	2.89489	2,928,310	10.58	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		4,581.86000	4.58186	4,488,260	10.58	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		2,842.17000	2.84217	2,875,320	10.56	0.00	0	
Total R2035 Option											0.00	0	15,43
Total For R2035											0.00	0	160,30
R2037	On	04/11/2021	Bond Future			10.76574	85.52321	10.80488	85.27068	11.40	0.00	0	71,14
R2037	On	03/02/2022	Bond Future			10.96845	82.22460	11.00883	81.97144	12.08	0.00	0	99,16
R2037	On	05/05/2022	Bond Future			11.17376	83.19247	11.21563	82.93722	11.34	0.00	0	11,85
R2037	On	04/08/2022	Bond Future			11.38962	79.91223	11.43316	79.65449	11.54	0.00	0	
R2037	On	03/11/2022	Bond Future			11.59577	80.95221	11.64098	80.69177	11.44	0.00	0	
Total R2037 Future											0.00	0	182,15
R2037	On	04/11/2021	Bond Future	11.49	Call		4,245.86000	4.24586	4,495,500	13.84	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		5.12000	0.00512	2,230	13.84	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		8,844.90000	8.84490	9,097,430	15.53	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		0.00000	0.00000	0,000	15.53	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.81	Call		11,535.61000	11.53561	11,788,140	16.39	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		0.00000	0.00000	0,000	16.39	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Call		11,586.85000	11.58685	11,839,380	16.39	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		0.00000	0.00000	0,000	16.39	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		11,638.04000	11.63804	11,890,570	16.39	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		0.00000	0.00000	0,000	16.39	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		3,810.74000	3.81074	3,977,490	12.82	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		1,059.86000	1.05986	973,450	12.82	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		3,854.16000	3.85416	4,022,020	12.84	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		1,043.89000	1.04389	958,590	12.84	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		3,767.47000	3.76747	3,933,250	12.80	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		1,076.05000	1.07605	988,670	12.80	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		1,420.81000	1.42081	1,329,180	12.13	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		5,017.13000	5.01713	5,181,470	12.15	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		1,406.11000	1.40611	1,315,200	12.15	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		5,059.35000	5.05935	5,224,590	12.17	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		1,391.57000	1.39157	1,301,560	12.17	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		4,975.01000	4.97501	5,138,630	12.13	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 Intere
R2037	On	04/08/2022	Bond Future	10.90	Call		1,796.54000	1.79654	1,847,860	10.94		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		5,040.09000	5.04009	4,833,670	10.94		0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Call		1,820.02000	1.82002	1,872,020	10.95		0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		5,000.95000	5.00095	4,795,210	10.95		0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		543.91000	0.54391	557,700	10.43		0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		9,032.32000	9.03232	8,788,370	10.43		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		3,204.05000	3.20405	3,293,990	11.47		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		3,281.82000	3.28182	3,114,020	11.47		0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		1,773.49000	1.77349	1,823,870	10.93		0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		5,079.74000	5.07974	4,872,380	10.93		0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		4,718.62000	4.71862	4,556,130	11.11		0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		2,808.08000	2.80808	2,906,700	11.12		0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		4,685.23000	4.68523	4,523,410	11.12		0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		2,755.89000	2.75589	2,853,190	11.10		0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		4,752.19000	4.75219	4,589,050	11.10		0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		2,781.93000	2.78193	2,879,880	11.11		0.00	0	
Total R2037 Option												0.00	0	1,35
Total For R2037												0.00	0	183,50
R2040	On	04/11/2021	Bond Future			10.89033	87.59542	10.91919	87.39588	11.86		0.00	0	38,80
R2040	On	03/02/2022	Bond Future			11.08782	84.06971	11.11753	83.87014	12.59	6,221,158.54		74	71,16
R2040	On	05/05/2022	Bond Future			11.28736	85.05936	11.31813	84.85840	11.81	0.00		0	8,40
R2040	On	04/08/2022	Bond Future			11.49694	81.55030	11.52892	81.34753	12.03	0.00		0	
R2040	On	03/11/2022	Bond Future			11.69657	82.61216	11.72976	82.40738	11.91	0.00		0	
Total R2040 Future												6,221,158.54	74	118,50
R2040	On	04/11/2021	Bond Future	12.89	Call		12,041.96000	12.04196	12,241,500	17.45		0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Put		0.00000	0.00000	0,000	17.45		0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		12,095.87000	12.09587	12,295,410	17.47		0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		0.00000	0.00000	0,000	17.47		0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		12,149.71000	12.14971	12,349,250	17.50		0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		0.00000	0.00000	0,000	17.50		0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		4,127.34000	4.12734	4,333,010	13.67		0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		1,052.11000	1.05211	1,058,210	13.67		0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		4,034.06000	4.03406	4,238,060	13.62		0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		1,085.33000	1.08533	1,089,760	13.62		0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		4,080.62000	4.08062	4,285,540	13.65		0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		1,068.60000	1.06860	1,073,950	13.65		0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Put		6,049.45000	6.04945	5,876,260	10.92		0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		5,250.16000	5.25016	5,368,060	12.79		0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		1,591.21000	1.59121	1,508,150	12.79		0.00	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
R2040	On	05/05/2022	Bond Future	11.92	Put		1,559.08000	1.55908	1,477,220	12.83	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		10,635.06000	10.63506	10,802,620	14.99	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		521.69000	0.52169	488,290	14.99	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Call		180.01000	0.18001	185,020	10.55	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		10,932.33000	10.93233	10,736,380	10.55	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		936.05000	0.93605	963,820	10.92	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call		5,294.62000	5.29462	5,413,120	12.81	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		1,575.06000	1.57506	1,492,600	12.81	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		5,339.17000	5.33917	5,458,270	12.83	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		2,050.21000	2.05021	2,075,160	11.56	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		5,239.69000	5.23969	5,061,870	11.56	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		2,075.56000	2.07556	2,101,280	11.57	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		5,197.85000	5.19785	5,020,800	11.57	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		2,024.75000	2.02475	2,049,480	11.55	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		5,281.51000	5.28151	5,103,470	11.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		5,092.22000	5.09222	4,954,230	11.63	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		2,984.01000	2.98401	3,051,310	11.64	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		5,055.89000	5.05589	4,918,410	11.64	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		3,012.29000	3.01229	3,079,770	11.65	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		5,020.10000	5.02010	4,882,800	11.65	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		2,956.20000	2.95620	3,022,990	11.63	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											6,221,158.54	74	122,15
R2044	On	04/11/2021	Bond Future			10.91457	84.40966	10.93798	84.24491	12.36	0.00	0	22,15
R2044	On	03/02/2022	Bond Future			11.10211	80.97349	11.12615	80.80911	13.12	0.00	0	47,20
R2044	On	05/05/2022	Bond Future			11.29121	81.92666	11.31609	81.76124	12.31	0.00	0	5,70
R2044	On	04/08/2022	Bond Future			11.48945	78.50618	11.51530	78.33932	12.54	0.00	0	
R2044	On	03/11/2022	Bond Future			11.67786	79.52835	11.70466	79.35998	12.42	0.00	0	
Total R2044 Future											0.00	0	75,15
R2044	On	04/11/2021	Bond Future	12.89	Call		11,995.34000	11.99534	12,160,090	19.06	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		0.00000	0.00000	0,000	19.06	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		12,048.89000	12.04889	12,213,640	19.09	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		0.00000	0.00000	0,000	19.09	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		12,102.37000	12.10237	12,267,120	19.12	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		0.00000	0.00000	0,000	19.12	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		4,224.36000	4.22436	4,327,570	13.75	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		1,031.78000	1.03178	970,610	13.75	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		4,129.42000	4.12942	4,231,280	13.71	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		1,064.55000	1.06455	1,002,030	13.71	0.00	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
R2044 On 03/02/2022 Bond Future	11.60	Call			4,176.88000	4.17688	4,279,420	13.73		0.00	0	
R2044 On 03/02/2022 Bond Future	11.60	Put			1,048.11000	1.04811	986,270	13.73		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Put			1,549.98000	1.54998	1,481,440	13.40		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Call			5,439.50000	5.43950	5,537,080	13.42		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Put			1,534.12000	1.53412	1,466,280	13.42		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Call			5,349.31000	5.34931	5,445,700	13.38		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Put			1,566.00000	1.56600	1,496,970	13.38		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Call			5,394.37000	5.39437	5,491,250	13.40		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			2,203.99000	2.20399	2,220,630	12.12		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			5,027.15000	5.02715	4,876,930	12.12		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			2,231.00000	2.23100	2,248,060	12.13		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			4,985.84000	4.98584	4,836,040	12.13		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Call			2,177.15000	2.17715	2,193,380	12.11		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			5,068.73000	5.06873	4,918,100	12.11		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			5,034.39000	5.03439	4,920,170	12.13		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			3,046.40000	3.04640	3,100,970	12.14		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			4,997.44000	4.99744	4,883,640	12.14		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			3,075.34000	3.07534	3,130,340	12.15		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			4,961.03000	4.96103	4,847,660	12.15		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			3,017.91000	3.01791	3,072,060	12.13		0.00	0	
Total R2044 Option										0.00	0	
Total For R2044										0.00	0	75,15
R2048 On 04/11/2021 Bond Future			10.86928	83.37107	10.89252	83.20284		12.73		6,669,685.60	80	92,47
R2048 On 03/02/2022 Bond Future			11.05363	84.30261	11.07754	84.13458		12.81		6,744,208.80	80	177,33
R2048 On 05/05/2022 Bond Future			11.23194	80.87965	11.25668	80.71058		12.67		0.00	0	2,00
R2048 On 04/08/2022 Bond Future			11.41650	81.82544	11.44218	81.65494		12.22		0.00	0	
R2048 On 03/11/2022 Bond Future			11.60181	78.47376	11.62848	78.30161		12.78		0.00	0	
Total R2048 Future										13,413,894.40	160	271,84
R2048 On 04/11/2021 Bond Future	9.60	Call			0.00000	0.00000	0,000	13.00		0.00	0	
R2048 On 04/11/2021 Bond Future	9.60	Put			10,362.11000	10.36211	10,193,880	13.00		0.00	0	
R2048 On 04/11/2021 Bond Future	10.20	Call			0.26000	0.00026	0,200	12.20		0.00	0	1,00
R2048 On 04/11/2021 Bond Future	10.20	Put			5,285.92000	5.28592	5,117,630	12.20		0.00	0	
R2048 On 04/11/2021 Bond Future	10.30	Call			1.29000	0.00129	1,070	12.07		0.00	0	
R2048 On 04/11/2021 Bond Future	10.30	Put			4,487.50000	4.48750	4,319,050	12.07		0.00	0	
R2048 On 04/11/2021 Bond Future	12.84	Call			12,190.56000	12.19056	12,358,790	20.36		0.00	0	
R2048 On 04/11/2021 Bond Future	12.84	Put			0.00000	0.00000	0,000	20.36		0.00	0	
R2048 On 04/11/2021 Bond Future	12.85	Call			12,244.59000	12.24459	12,412,820	20.40		0.00	0	
R2048 On 04/11/2021 Bond Future	12.85	Put			0.00000	0.00000	0,000	20.40		0.00	0	
R2048 On 04/11/2021 Bond Future	10.80	Call			364.61000	0.36461	382,300	12.18		0.00	0	1,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2048 On 04/11/2021 Bond Future	10.80	Put			1,037.96000	1.03796	887,420	12.18		0.00	0	
R2048 On 04/11/2021 Bond Future	12.83	Call			12,136.45000	12.13645	12,304,680	20.32		0.00	0	
R2048 On 04/11/2021 Bond Future	12.83	Put			0.00000	0.00000	0,000	20.32		0.00	0	
R2048 On 03/02/2022 Bond Future	10.40	Call			517.71000	0.51771	536,590	11.89		0.00	0	10
R2048 On 03/02/2022 Bond Future	10.40	Put			5,528.67000	5.52867	5,379,520	11.89		0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Call			683.44000	0.68344	707,570	12.04		0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Put			4,921.06000	4.92106	4,777,160	12.04		0.00	0	
R2048 On 03/02/2022 Bond Future	10.70	Call			1,117.28000	1.11728	1,154,600	12.38		0.00	0	1,30
R2048 On 03/02/2022 Bond Future	10.70	Put			3,844.16000	3.84416	3,713,450	12.38		0.00	0	
R2048 On 03/02/2022 Bond Future	10.90	Call			1,676.59000	1.67659	1,729,180	12.67		0.00	0	90
R2048 On 03/02/2022 Bond Future	10.90	Put			2,939.10000	2.93910	2,823,660	12.67		0.00	0	
R2048 On 03/02/2022 Bond Future	11.00	Call			2,003.16000	2.00316	2,063,880	12.81		0.00	0	10
R2048 On 03/02/2022 Bond Future	11.00	Put			2,550.32000	2.55032	2,443,010	12.81		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Call			3,940.61000	3.94061	4,040,060	13.66		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Put			1,268.53000	1.26853	1,199,950	13.66		0.00	0	
R2048 On 03/02/2022 Bond Future	10.20	Call			274.15000	0.27415	284,770	11.58		0.00	0	90
R2048 On 03/02/2022 Bond Future	10.20	Put			6,868.94000	6.86894	6,711,530	11.58		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Call			3,987.78000	3.98778	4,087,930	13.69		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Put			1,249.67000	1.24967	1,181,790	13.69		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Call			4,034.96000	4.03496	4,135,810	13.71		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Put			1,230.93000	1.23093	1,163,750	13.71		0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Call			65.75000	0.06575	68,540	11.43		0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Put			9,983.92000	9.98392	9,818,680	11.43		0.00	0	
R2048 On 03/02/2022 Bond Future	10.00	Call			128.15000	0.12815	133,390	11.27		0.00	0	1,30
R2048 On 03/02/2022 Bond Future	10.00	Put			8,357.98000	8.35798	8,195,190	11.27		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Call			5,153.30000	5.15330	5,249,320	13.53		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			1,657.72000	1.65772	1,584,670	13.53		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			5,198.95000	5.19895	5,295,500	13.55		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			1,640.46000	1.64046	1,567,940	13.55		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			5,244.70000	5.24470	5,341,780	13.57		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			1,623.38000	1.62338	1,551,390	13.57		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			2,102.47000	2.10247	2,117,480	11.70		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			5,274.50000	5.27450	5,119,010	11.70		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			2,129.31000	2.12931	2,145,010	11.71		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			5,230.33000	5.23033	5,075,530	11.71		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			2,156.62000	2.15662	2,172,740	11.72		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			5,186.73000	5.18673	5,032,350	11.72		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			2,993.60000	2.99360	3,048,210	12.40		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			5,162.20000	5.16220	5,044,660	12.40		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			3,022.84000	3.02284	3,077,900	12.41		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/11/2022	Bond Future	11.31	Put		5.12384000	5.12384	5,006,750	12.41	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		3,052.23000	3.05223	3,107,410	12.42	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		5,085.73000	5.08573	4,968,760	12.42	0.00	0	
Total R2048 Option											0.00	0	6,70
Total For R2048											13,413,894.40	160	278,54
R209	On	04/11/2021	Bond Future			10.52440	69.34160	10.54770	69.21075	12.06	0.00	0	13,58
R209	On	03/02/2022	Bond Future			10.70961	70.11636	10.73346	69.98577	12.18	0.00	0	22,00
R209	On	05/05/2022	Bond Future			10.89539	67.80002	10.91999	67.66868	11.97	0.00	0	5,00
R209	On	04/08/2022	Bond Future			11.08479	68.59389	11.11022	68.46146	11.58	0.00	0	
R209	On	03/11/2022	Bond Future			11.27534	66.34327	11.30166	66.20958	12.04	0.00	0	
Total R209 Future											0.00	0	40,62
R209	On	04/11/2021	Bond Future	9.50	Call			0.00000	0.00000	0,000	11.00	0	1,40
R209	On	04/11/2021	Bond Future	9.50	Put			6,250.66000	6.25066	6,119,810	11.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call			1.72000	0.00172	1,330	10.86	0	
R209	On	04/11/2021	Bond Future	10.00	Put			3,173.47000	3.17347	3,042,230	10.86	0	3,10
R209	On	04/11/2021	Bond Future	10.25	Call			52.90000	0.05290	49,380	11.30	0	
R209	On	04/11/2021	Bond Future	10.25	Put			1,751.70000	1.75170	1,617,330	11.30	0	4,20
R209	On	04/11/2021	Bond Future	12.00	Call			7,498.81000	7.49881	7,629,660	16.18	0	
R209	On	04/11/2021	Bond Future	12.00	Put			0.00000	0.00000	0,000	16.18	0	4,00
R209	On	04/11/2021	Bond Future	12.17	Call			8,297.93000	8.29793	8,428,780	16.50	0	
R209	On	04/11/2021	Bond Future	12.17	Put			0.00000	0.00000	0,000	16.50	0	
R209	On	04/11/2021	Bond Future	12.18	Call			8,344.46000	8.34446	8,475,310	16.52	0	
R209	On	04/11/2021	Bond Future	12.18	Put			0.00000	0.00000	0,000	16.52	0	
R209	On	04/11/2021	Bond Future	12.19	Call			8,390.94000	8.39094	8,521,790	16.54	0	
R209	On	04/11/2021	Bond Future	12.19	Put			0.00000	0.00000	0,000	16.54	0	
R209	On	04/11/2021	Bond Future	10.50	Call			404.49000	0.40449	428,730	12.06	0	
R209	On	04/11/2021	Bond Future	10.50	Put			672.74000	0.67274	566,130	12.06	0	10
R209	On	03/02/2022	Bond Future	11.03	Call			2,730.64000	2.73064	2,800,960	12.58	0	
R209	On	03/02/2022	Bond Future	11.03	Put			1,136.43000	1.13643	1,076,160	12.58	0	
R209	On	03/02/2022	Bond Future	11.04	Call			2,766.16000	2.76616	2,837,200	12.60	0	
R209	On	03/02/2022	Bond Future	11.04	Put			1,119.12000	1.11912	1,059,570	12.60	0	
R209	On	03/02/2022	Bond Future	11.02	Call			2,695.18000	2.69518	2,764,900	12.56	0	
R209	On	03/02/2022	Bond Future	11.02	Put			1,153.85000	1.15385	1,092,980	12.56	0	
R209	On	05/05/2022	Bond Future	11.45	Call			4,034.09000	4.03409	4,107,720	12.58	0	
R209	On	05/05/2022	Bond Future	11.45	Put			1,290.64000	1.29064	1,232,930	12.58	0	
R209	On	05/05/2022	Bond Future	12.00	Call			6,135.46000	6.13546	6,229,200	13.60	0	
R209	On	05/05/2022	Bond Future	12.00	Put			711.80000	0.71180	674,200	13.60	0	11,00
R209	On	05/05/2022	Bond Future	10.75	Call			1,884.49000	1.88449	1,925,120	11.70	0	
R209	On	05/05/2022	Bond Future	10.75	Put			2,799.61000	2.79961	2,708,900	11.70	0	11,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	05/05/2022	Bond Future	11.43	Call		3,962.84000	3.96284	4,035,600	12.55	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,319.98000	1.31998	1,261,400	12.55	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		3,998.50000	3.99850	4,071,690	12.56	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,305.32000	1.30532	1,247,170	12.56	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call		297.19000	0.29719	302,230	10.60	0.00	0	8,0
R209	On	05/05/2022	Bond Future	9.75	Put		6,968.29000	6.96829	6,841,990	10.60	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,583.63000	1.58363	1,593,270	11.18	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,423.79000	4.42379	4,301,000	11.18	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,604.03000	1.60403	1,613,960	11.19	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		4,389.06000	4.38906	4,266,560	11.19	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,563.60000	1.56360	1,572,950	11.17	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,458.96000	4.45896	4,335,880	11.17	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		2,541.15000	2.54115	2,584,260	11.87	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		3,991.89000	3.99189	3,901,310	11.87	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		2,564.51000	2.56451	2,607,960	11.87	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		3,962.97000	3.96297	3,872,730	11.87	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		2,517.90000	2.51790	2,560,670	11.86	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		4,020.97000	4.02097	3,930,050	11.86	0.00	0	
Total R209 Option											0.00	0	43,07
Total For R209											0.00	0	83,65
R210	On	04/11/2021	Bond Future			212.01118	212.01118	211.79461	211.79461		0.00	0	1,2
R210	On	03/02/2022	Bond Future			214.43278	214.43278	214.21911	214.21911		0.00	0	1,3
R210	On	05/05/2022	Bond Future			214.15384	214.15384	213.93946	213.93946		0.00	0	10
R210	On	04/08/2022	Bond Future			216.83853	216.83853	216.62302	216.62302		0.00	0	
R210	On	03/11/2022	Bond Future			216.65945	216.65945	216.44129	216.44129		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			175.90768	175.90768	175.76125	175.76125		285,849,980.00	1,625	2,5
Total R212 Future											285,849,980.00	1,625	2,5
Total For R212											285,849,980.00	1,625	2,5
R213	On	04/11/2021	Bond Future			9.84669	84.24177	9.86126	84.16433	9.52	0.00	0	7,0
R213	On	03/02/2022	Bond Future			10.06205	85.18298	10.07684	85.10684	9.52	0.00	0	16,4
R213	On	05/05/2022	Bond Future			10.27327	82.65322	10.28853	82.57706	9.29	0.00	0	
R213	On	04/08/2022	Bond Future			10.49456	83.62357	10.51038	83.54708	9.00	0.00	0	
R213	On	03/11/2022	Bond Future			10.72186	81.17405	10.73828	81.09719	9.28	0.00	0	
Total R213 Future											0.00	0	23,5
R213	On	04/11/2021	Bond Future	11.09	Call		6,206.74000	6.20674	6,284,170	12.13	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		0.01000	0.00001	0,000	12.13	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
R213	On	04/11/2021	Bond Future	11.10	Call			6,254.72000	6.25472	6,332,150	12.14	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			0.01000	0.00001	0,000	12.14	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			6,302.67000	6.30267	6,380,100	12.16	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			0.01000	0.00001	0,000	12.16	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			198.77000	0.19877	197,680	8.56	0.00	0	2:
R213	On	03/02/2022	Bond Future	9.15	Put			5,151.45000	5.15145	5,074,220	8.56	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Call			3,681.49000	3.68149	3,724,790	10.35	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			701.75000	0.70175	668,910	10.35	0.00	0	2:
R213	On	03/02/2022	Bond Future	8.63	Call			35.64000	0.03564	34,820	8.50	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			7,935.51000	7.93551	7,858,550	8.50	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			62.71000	0.06271	61,590	8.44	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			6,985.23000	6.98523	6,907,970	8.44	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Call			1,974.46000	1.97446	1,999,060	9.68	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,496.96000	1.49696	1,445,420	9.68	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.25	Call			2,212.26000	2.21226	2,240,430	9.76	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			1,327.58000	1.32758	1,279,610	9.76	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			3,416.98000	3.41698	3,457,940	10.24	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			781.50000	0.78150	746,320	10.24	0.00	0	4:
R213	On	03/02/2022	Bond Future	9.98	Call			1,465.70000	1.46570	1,482,160	9.50	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			1,965.90000	1.96590	1,906,220	9.50	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Call			1,515.35000	1.51535	1,532,500	9.52	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,911.92000	1.91192	1,852,930	9.52	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.15	Call			1,917.20000	1.91720	1,940,870	9.66	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,541.91000	1.54191	1,489,440	9.66	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			982.79000	0.98279	992,370	9.31	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			2,634.04000	2.63404	2,567,480	9.31	0.00	0	10
R213	On	03/02/2022	Bond Future	9.96	Call			1,417.17000	1.41717	1,432,940	9.49	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			2,021.16000	2.02116	1,960,790	9.49	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			1,441.41000	1.44141	1,457,520	9.49	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			1,993.48000	1.99348	1,933,450	9.49	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			249.50000	0.24950	248,730	8.64	0.00	0	4:
R213	On	03/02/2022	Bond Future	9.22	Put			4,814.93000	4.81493	4,738,020	8.64	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			664.97000	0.66497	669,120	9.09	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			3,273.41000	3.27341	3,201,420	9.09	0.00	0	20
R213	On	05/05/2022	Bond Future	10.64	Put			1,531.61000	1.53161	1,481,240	9.65	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			3,292.62000	3.29262	3,318,920	9.66	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			1,515.00000	1.51500	1,465,140	9.66	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			3,228.76000	3.22876	3,254,480	9.64	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			1,548.17000	1.54817	1,497,730	9.64	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			3,260.74000	3.26074	3,286,530	9.65	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	Opt Intern
R213	On	04/08/2022	Bond Future	9.89	Call		1,327.37000	1.32737	1,323,910	8.55		0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		4,397.97000	4.39797	4,318,020	8.55		0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,344.97000	1.34497	1,341,910	8.56		0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		4,364.89000	4.36489	4,285,340	8.56		0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,309.64000	1.30964	1,306,330	8.54		0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		4,430.95000	4.43095	4,351,150	8.54		0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		3,921.77000	3.92177	3,867,630	9.05		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,243.74000	2.24374	2,266,640	9.06		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		3,894.59000	3.89459	3,840,630	9.06		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		2,265.04000	2.26504	2,288,120	9.06		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		3,867.88000	3.86788	3,814,100	9.06		0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		2,222.88000	2.22288	2,245,600	9.05		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			10.90442	66.04568	10.92774	65.91258		12.92	33,022,840.00	500	4,54
R214	On	03/02/2022	Bond Future			11.09045	66.78355	11.11436	66.65070		13.03	15,560,567.15	233	18,80
R214	On	05/05/2022	Bond Future			11.27042	64.28970	11.29511	64.15594		12.86	0.00	0	44
R214	On	04/08/2022	Bond Future			11.45637	65.04136	11.48193	64.90644		12.44	0.00	0	
R214	On	03/11/2022	Bond Future			11.64311	62.60697	11.66958	62.47075		13.00	0.00	0	
Total R214 Future												48,583,407.15	733	23,78
R214	On	04/11/2021	Bond Future	12.46	Call		7,874.95000	7.87495	8,008,050	18.08		0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		0.00000	0.00000	0,000	18.08		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		7,921.18000	7.92118	8,054,280	18.10		0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		0.00000	0.00000	0,000	18.10		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		7,967.34000	7.96734	8,100,440	18.13		0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		0.00000	0.00000	0,000	18.13		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		2,806.47000	2.80647	2,878,960	13.75		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		1,199.31000	1.19931	1,138,950	13.75		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		2,735.30000	2.73530	2,806,610	13.71		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,234.83000	1.23483	1,173,290	13.71		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		2,770.87000	2.77087	2,842,770	13.73		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,217.02000	1.21702	1,156,070	13.73		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,489.17000	1.48917	1,427,040	13.60		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		3,859.57000	3.85957	3,931,640	13.62		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,473.33000	1.47333	1,411,640	13.62		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		3,789.71000	3.78971	3,860,910	13.59		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,505.34000	1.50534	1,442,780	13.59		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		3,824.51000	3.82451	3,896,140	13.60		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		1,642.12000	1.64212	1,653,050	11.90		0.00	0	

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	10.98	Put			4,378.32000	4.37832	4,254,330	11.90	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			1,663.32000	1.66332	1,674,570	11.91	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			4,343.18000	4.34318	4,219,510	11.91	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call			1,621.06000	1.62106	1,631,470	11.88	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			4,413.68000	4.41368	4,289,170	11.88	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			4,178.36000	4.17836	4,085,890	12.64	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			2,470.95000	2.47095	2,515,040	12.65	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			4,148.00000	4.14800	4,055,870	12.65	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			2,494.59000	2.49459	2,539,030	12.66	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			4,118.07000	4.11807	4,026,290	12.66	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			2,447.68000	2.44768	2,491,430	12.64	0.00	0	
Total R214 Option												0.00	0	
Total For R214												48,583,407.15	733	23,78
Total for Bond												671,737,524.49	5,934	1,617,61
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	

Contract 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 I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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			788.06400	788.06400	787.31200	787.31200				0.00	0	
GOVI On 03/02/2022 GOVI			796.87400	796.87400	796.11900	796.11900			294,843,380.00		37	1,00
GOVI On 05/05/2022 GOVI			806.24600	806.24600	805.48400	805.48400			0.00		0	
GOVI On 04/08/2022 GOVI			816.05600	816.05600	815.28700	815.28700			0.00		0	
GOVI On 03/11/2022 GOVI			826.26000	826.26000	825.48200	825.48200			0.00		0	
Total GOVI Future									294,843,380.00		37	1,00
GOVI On 04/11/2021 GOVI	728.40	Call			589,120.00000	58.91200	596,640,000			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			589,020.00000	58.90200	596,540,000			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			588,920.00000	58.89200	596,440,000			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			33,590.00000	3.35900	41,140,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			33,790.00000	3.37900	41,340,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Call			33,690.00000	3.36900	41,240,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			172,340.00000	17.23400	179,960,000			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			172,540.00000	17.25400	180,160,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
GOVI	On	05/05/2022	GOVI	788.24	Call			172,440.00000	17.24400	180,060,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put			39,830.00000	3.98300	32,140,000		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			39,930.00000	3.99300	32,240,000		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			39,730.00000	3.97300	32,040,000		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			50,620.00000	5.06200	58,400,000		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			50,520.00000	5.05200	58,300,000		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			50,720.00000	5.07200	58,500,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												294,843,380.00	37	1,05
Total for GOVI												294,843,380.00	37	1,05
AL37	On	04/11/2021	Index Future			793.80100	793.80100	793.43400	793.43400			0.00	0	
AL37	On	03/02/2022	Index Future			802.67500	802.67500	802.30900	802.30900			0.00	0	
AL37	On	05/05/2022	Index Future			812.11600	812.11600	811.74800	811.74800			0.00	0	
AL37	On	04/08/2022	Index Future			821.99700	821.99700	821.62700	821.62700			0.00	0	
AL37	On	03/11/2022	Index Future			832.27600	832.27600	831.90100	831.90100			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/11/2021	Index Future			901.18200	901.18200	900.72400	900.72400			0.00	0	
AL7T	On	03/02/2022	Index Future			911.25700	911.25700	910.79900	910.79900			0.00	0	
AL7T	On	05/05/2022	Index Future			921.97400	921.97400	921.51400	921.51400			0.00	0	
AL7T	On	04/08/2022	Index Future			933.19300	933.19300	932.72800	932.72800			0.00	0	
AL7T	On	03/11/2022	Index Future			944.86200	944.86200	944.39300	944.39300			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/11/2021	Index Future			798.23400	798.23400	797.46100	797.46100			0.00	0	1
ALBI	On	03/02/2022	Index Future			807.15800	807.15800	806.38100	806.38100			0.00	0	13
ALBI	On	05/05/2022	Index Future			816.65100	816.65100	815.86800	815.86800			0.00	0	3
ALBI	On	04/08/2022	Index Future			826.58800	826.58800	825.79700	825.79700			0.00	0	
ALBI	On	03/11/2022	Index Future			836.92400	836.92400	836.12400	836.12400			0.00	0	
Total ALBI Future												0.00	0	27
Total For ALBI												0.00	0	27
IGOV	On	04/11/2021	Index Future			296.88100	296.88100	296.96500	296.96500			0.00	0	3

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 03/02/2022 Index Future			300.27400	300.27400	300.36000	300.36000				0.00	0	48
IGOV On 05/05/2022 Index Future			303.87800	303.87800	303.96700	303.96700				0.00	0	
IGOV On 04/08/2022 Index Future			307.64800	307.64800	307.73800	307.73800				0.00	0	
IGOV On 03/11/2022 Index Future			311.56600	311.56600	311.65800	311.65800				0.00	0	
Total IGOV Future										0.00	0	53
Total For IGOV										0.00	0	53
Total for Index										0.00	0	87
JIBAR F On 17/11/2021 Jibar Future			3.72500	96.27500	3.73500	96.26500				0.00	0	50,000
JIBAR F On 15/12/2021 Jibar Future			3.94500	96.05500	3.95500	96.04500				0.00	0	
JIBAR F On 19/01/2022 Jibar Future			4.05000	95.95000	4.05000	95.95000				0.00	0	
JIBAR F On 16/02/2022 Jibar Future			4.26000	95.74000	4.26000	95.74000				0.00	0	
JIBAR F On 16/03/2022 Jibar Future			4.31500	95.68500	4.32500	95.67500				0.00	0	
JIBAR F On 20/04/2022 Jibar Future			4.56000	95.44000	4.58000	95.42000				0.00	0	
JIBAR F On 15/06/2022 Jibar Future			4.90000	95.10000	4.91000	95.09000				0.00	0	
JIBAR F On 21/09/2022 Jibar Future			5.29500	94.70500	5.32500	94.67500				0.00	0	
JIBAR F On 21/12/2022 Jibar Future			5.79000	94.21000	5.80000	94.20000				0.00	0	
JIBAR F On 15/03/2023 Jibar Future			6.14000	93.86000	6.13000	93.87000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			6.52000	93.48000	6.52500	93.47500				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			6.82500	93.17500	6.84500	93.15500				0.00	0	
Total Jibar Future										0.00	0	50,140
Total For JIBAR FUTURE										0.00	0	50,140
Total for Jibar										0.00	0	50,140
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 :										966,580,904.49	5,971	1,669,670
ABCPI3 On 07/12/2023 Spot Bond			2.36000	321.32900	2.36000	320.87088				89,680,000,000.00	38,000,000	19,000,000
Total ABCPI3 SPOT										89,680,000,000.00	38,000,000	19,000,000
Total For ABCPI3										89,680,000,000.00	38,000,000	19,000,000
ABF001 On 13/09/2026 Spot Bond					0.00000	100.66591				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.91369				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF004 On 30/06/2026 Spot Bond			9.65000	103.27108	9.65000	103.16477				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.16000	90.19774	11.16000	92.45754				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.94398				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.66053				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.31985				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.97353				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.71530				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.42838				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.65331				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	104.11223				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	101.89046				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.26440				0.00	0	
Total ABFN26 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 Interc
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.44287				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.53183				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.47419				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.99657				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.71933				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.28120				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.02033				0.00	0	1,350,000,00
Total ABFN34 SPOT										0.00	0	1,350,000,00
Total For ABFN34										0.00	0	1,350,000,00
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.56905				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.73006				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.17965				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.05420				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.72466				0.00	48,000,000	24,000,00

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 ABFN39 SPOT										0.00	48,000,000	24,000,00
Total For ABFN39										0.00	48,000,000	24,000,00
ABFN4I On 16/09/2024 Spot Bond					0.00000	101.11985				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.93437				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.21619				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.20424				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.20988				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.21395				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4I On 24/06/2025 Spot Bond					0.00000	100.46006				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.81708				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.85755				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.53617				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5I On 30/03/2026 Spot Bond					0.00000	100.36407				0.00	0	210,000,00
Total ABFN50 SPOT										0.00	0	210,000,00
Total For ABFN50										0.00	0	210,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.47171			0.00	0	
Total ABFN51 SPOT									0.00	0	
Total For ABFN51									0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.24459			0.00	600,000,000	300,000,000
Total ABFN52 SPOT									0.00	600,000,000	300,000,000
Total For ABFN52									0.00	600,000,000	300,000,000
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.05140			0.00	0	1,000,000,000
Total ABJ01 SPOT									0.00	0	1,000,000,000
Total For ABJ01									0.00	0	1,000,000,000
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.73200			0.00	0	
Total ABJ02 SPOT									0.00	0	
Total For ABJ02									0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.79631			0.00	0	
Total ABJ03 SPOT									0.00	0	
Total For ABJ03									0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	102.29598			0.00	300,000,000	450,000,000
Total ABK12 SPOT									0.00	300,000,000	450,000,000
Total For ABK12									0.00	300,000,000	450,000,000
ABKI04 On 13/03/2024 Spot Bond			7.15000	7.15000	7.15000	144.31700		1,558,701,430,000.00	218,000,200	442,000,100	
Total ABKI04 SPOT								1,558,701,430,000.00	218,000,200	442,000,100	
Total For ABKI04								1,558,701,430,000.00	218,000,200	442,000,100	
ABKI04 On 13/03/2024 Spot Bond			100.00000	26.39928	100.00000	26.13319		0.00	0		
Total ABKI04/I2025 SPOT								0.00	0		
Total For ABKI04/I2025								0.00	0		
ABN61 On 31/01/2025 Spot Bond			2.90000	2.90000	2.90000	153.15161		0.00	0		
Total ABN61 SPOT								0.00	0		
Total For ABN61								0.00	0		
ABN62 On 31/03/2028 Spot Bond			3.71000	3.71000	3.71000	202.23198		0.00	0		
Total ABN62 SPOT								0.00	0		
Total For ABN62								0.00	0		
ABN63 On 07/12/2033 Spot Bond			4.50000	4.50000	4.50000	229.30577		0.00	0		
Total ABN63 SPOT								0.00	0		
Total For ABN63								0.00	0		
ABN67 On 28/02/2023 Spot Bond			7.04500	7.04500	7.04500	102.13320		0.00	0		
Total ABN67 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 ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.92500	7.92500	7.92500	114.41731				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.20500	106.83665	5.20500	106.77699				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.57500	103.88131	5.57500	108.69226			352,340,000,000.00		63,200,000	31,600,00
Total ABS15 SPOT									352,340,000,000.00		63,200,000	31,600,00
Total For ABS15									352,340,000,000.00		63,200,000	31,600,00
ABS16 On 11/11/2025 Spot Bond			7.42000	109.93991	7.42000	115.03703				0.00	0	2,040,000,00
Total ABS16 SPOT										0.00	0	2,040,000,00
Total For ABS16										0.00	0	2,040,000,00
ABS17 On 11/11/2027 Spot Bond			8.19000	111.19178	8.19000	116.39725				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.01500	107.75843	6.01500	107.68788				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.47000	102.53739	8.47000	102.44344				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.66412	100.00000	11.56007				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.68000	325.62186	1.68000	325.18153				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABS14 On 31/01/2022 Spot Bond			1.45500	175.65325	1.45500	175.41993				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.80000	10.80000	10.80000	103.55981				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.68773				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.66658				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.64359				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.35941				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.66475				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.66475				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.68278				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.68278				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	164.59575				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	167.50978				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.63088				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.66488				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI03 On 21/11/2022 Spot Bond					0.00000	101.12766				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.18419				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.27457				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.65363				0.00	0	2,580,000,0€
Total AGL02 SPOT										0.00	0	2,580,000,0€
Total For AGL02										0.00	0	2,580,000,0€
AGL03 On 17/05/2025 Spot Bond					0.00000	100.95442				0.00	0	20,000,000,0€
Total AGL03 SPOT										0.00	0	20,000,000,0€
Total For AGL03										0.00	0	20,000,000,0€
AGT01 On 10/10/2023 Spot Bond					0.00000	103.83677				0.00	0	500,000,0€
Total AGT01 SPOT										0.00	0	500,000,0€
Total For AGT01										0.00	0	500,000,0€
AGT02 On 28/11/2024 Spot Bond					0.00000	104.85311				0.00	0	5,640,000,0€
Total AGT02 SPOT										0.00	0	5,640,000,0€
Total For AGT02										0.00	0	5,640,000,0€
AGT03 On 05/06/2025 Spot Bond					0.00000	103.97790				0.00	0	2,100,000,0€
Total AGT03 SPOT										0.00	0	2,100,000,0€
Total For AGT03										0.00	0	2,100,000,0€
AGT04 On 27/10/2025 Spot Bond					0.00000	103.73575				0.00	0	1,280,000,0€
Total AGT04 SPOT										0.00	0	1,280,000,0€
Total For AGT04										0.00	0	1,280,000,0€
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.16080				0.00	0	230,000,0€
Total AH2A11 SPOT										0.00	0	230,000,0€
Total For AH2A11										0.00	0	230,000,0€
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.16660				0.00	0	100,000,0€
Total AH2A21 SPOT										0.00	0	100,000,0€
Total For AH2A21										0.00	0	100,000,0€
AH2A3 On 18/07/2026 Spot Bond			8.22500	98.65119	8.22500	100.23987				0.00	0	
Total AH2A31 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 Interc
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.17550				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.20511				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.24203				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.13996				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.99829				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.73500	107.15986	6.73500	107.08272			517,248,000,000.00	76,800,000	38,400,000	
Total AHF5A3 SPOT									517,248,000,000.00	76,800,000	38,400,000	
Total For AHF5A3									517,248,000,000.00	76,800,000	38,400,000	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.93423				0.00	300,000,000	260,000,000
Total AHF5A4 SPOT										0.00	300,000,000	260,000,000
Total For AHF5A4										0.00	300,000,000	260,000,000
AHF5B On 21/08/2023 Spot Bond					0.00000	101.05318				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.12635				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.96714				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.15051				0.00	100,000,000	50,000,000
Total AHF6A1 SPOT										0.00	100,000,000	50,000,000
Total For AHF6A1										0.00	100,000,000	50,000,000
AHF6A On 21/08/2024 Spot Bond					0.00000	101.50806				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.05310				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.12625				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.63784				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.14589				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.97993				0.00	50,960,886,270	25,480,443,13
Total AHF7A2 SPOT										0.00	50,960,886,270	25,480,443,13
Total For AHF7A2										0.00	50,960,886,270	25,480,443,13
AHF7B On 21/08/2025 Spot Bond					0.00000	101.08968				0.00	0	200,000,00
Total AHF7B1 SPOT										0.00	0	200,000,00
Total For AHF7B1										0.00	0	200,000,00
AHF7B On 21/08/2025 Spot Bond					0.00000	101.06225				0.00	0	200,000,00
Total AHF7B2 SPOT										0.00	0	200,000,00
Total For AHF7B2										0.00	0	200,000,00
AHF7C On 21/08/2025 Spot Bond					0.00000	101.16283				0.00	0	100,000,00
Total AHF7C1 SPOT										0.00	0	100,000,00
Total For AHF7C1										0.00	0	100,000,00
AHF7C On 21/08/2025 Spot Bond					0.00000	101.12809				0.00	0	200,000,00
Total AHF7C2 SPOT										0.00	0	200,000,00
Total For AHF7C2										0.00	0	200,000,00
AHF7D On 21/08/2025 Spot Bond					0.00000	102.05924				0.00	0	100,000,00
Total AHF7D1 SPOT										0.00	0	100,000,00
Total For AHF7D1										0.00	0	100,000,00
AHF7D On 21/08/2025 Spot Bond					0.00000	101.93961				0.00	0	200,000,00
Total AHF7D2 SPOT										0.00	0	200,000,00
Total For AHF7D2										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
AIR02 On 30/04/2023 Spot Bond			7.81500	105.43889	7.81500	105.35022				0.00	0	1,000,000,00
Total AIR02 SPOT										0.00	0	1,000,000,00
Total For AIR02										0.00	0	1,000,000,00
AIR04 On 29/05/2024 Spot Bond			8.23500	106.24593	8.23500	106.15277				0.00	0	3,053,80
Total AIR04 SPOT										0.00	0	3,053,80
Total For AIR04										0.00	0	3,053,80
AIR05 On 29/05/2030 Spot Bond			11.84500	94.47955	11.84500	94.36145				0.00	0	407,40
Total AIR05 SPOT										0.00	0	407,40
Total For AIR05										0.00	0	407,40
AIRL01 On 30/04/2028 Spot Bond			5.73500	181.17549	5.73500	180.85134				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.92031				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.51754				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.06439				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.72241				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.77325				0.00	0	1,400,000,00
Total APF14 SPOT										0.00	0	1,400,000,00
Total For APF14										0.00	0	1,400,000,00
APF15 On 24/02/2023 Spot Bond					0.00000	101.19966				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	99.81941				0.00	0	400,000,00
Total APF16 SPOT										0.00	0	400,000,00
Total For APF16										0.00	0	400,000,00
APF17 On 21/01/2022 Spot Bond					0.00000	100.13113				0.00	0	
Total APF17 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 APF17										0.00	0	
ASN02: On 07/12/2033 Spot Bond			4.85000	244.98978	4.85000	244.57515				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			4.86500	221.89110	4.86500	221.51520				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13: On 31/01/2022 Spot Bond			2.43000	175.23347	2.43000	174.98220				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.47500	175.21415	2.47500	174.96205				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.58000	192.61059	4.58000	192.28960				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	100.73788				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.48135				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.02000	109.92774	5.02000	109.74002				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.57684				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.58554				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.64169				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	105.67000				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.90307				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.73578				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.57765				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	101.14993				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	101.12257				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	101.04952				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.75804				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.51052				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN30(On 20/12/2023 Spot Bond					0.00000	100.62452				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	100.99353				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.26500	4.26500	4.26500	106.65408				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.03500	5.03500	5.03500	97.88680				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.59141				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.67532				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	101.27265				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	99.87832				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.13000	108.41331	5.13000	108.22690				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.63507				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.57678				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.61251				0.00	0	
Total ASN351 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 ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.60858				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.60858				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.94339				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.73035				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.59689				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.61914				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	99.99993				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.68556				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.68556				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.22314				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.60219				0.00	0	100,000,00
Total ASN388 SPOT										0.00	0	100,000,00
Total For ASN388										0.00	0	100,000,00
ASN39: On 20/11/2022 Spot Bond					0.00000	101.00398				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.64444				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN400 On 20/12/2024 Spot Bond					0.00000	100.59795				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN410 On 20/12/2024 Spot Bond					0.00000	100.70384				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	100.79928				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 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	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.18236				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.53254				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.54951				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.73770				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.38286				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	104.29248				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46(On 17/07/2023 Spot Bond					0.00000	100.15858				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.16007				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	102.22416				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	101.74564				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	99.99994				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	99.99990				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	100.60125				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	100.89103				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	114.04996				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	101.70237				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	100.59919				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.61495				0.00	0	
Total ASN497 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 ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.61495				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.58374				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.62000	100.80794	9.62000	100.70448				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.80000	100.45999	8.80000	100.36547				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.35000	99.07714	9.35000	98.97824				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.35000	99.07714	9.35000	98.97824				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	102.29916	9.10000	102.20026				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	102.78542	11.05000	102.66533				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	102.77299	11.00000	102.65344				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.64850	10.50000	102.53438				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	102.64850	10.50000	102.53438				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.43701				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	99.94249				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 28/11/2022 Spot Bond					0.00000	101.44206				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.60000	102.67340	10.60000	102.55820				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	101.76797	10.47000	102.52723				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	102.66096	10.55000	102.54629				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	99.91269				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	100.06667				0.00	0	400,000,00
Total ASN568 SPOT										0.00	0	400,000,00
Total For ASN568										0.00	0	400,000,00
ASN56 On 04/09/2024 Spot Bond					0.00000	100.84696				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57 On 13/02/2023 Spot Bond					0.00000	100.69146				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57 On 20/12/2022 Spot Bond					0.00000	100.57681				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	100.62531				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58: On 14/11/2022 Spot Bond					0.00000	101.31576				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	101.18969				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.85373				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	101.63276				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	102.28464	9.22000	102.18368				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.26676				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.22067				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.09632				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.06309				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.16228				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.94352				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	99.92898				0.00	0	
Total ASN610 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 ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	100.60752				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	99.81723				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.62926				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.34985				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.60770				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.59521				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 25/11/2021 Spot Bond					0.00000	100.88995				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.19981				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.41192				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.69331				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.76283				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.97262				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	99.88912				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.82251				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.32364				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 27/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	
ASN65 On 29/10/2021 Spot Bond					0.00000	102.21832				0.00	0	
Total ASN656 SPOT										0.00	0	
Total For ASN656										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	100.55374				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN65 On 12/11/2021 Spot Bond					0.00000	100.96856				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN66 On 11/02/2022 Spot Bond					0.00000	100.97736				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66 On 15/11/2021 Spot Bond					0.00000	100.97147				0.00	0	
Total ASN662 SPOT										0.00	0	
Total For ASN662										0.00	0	
ASN66 On 15/11/2021 Spot Bond					0.00000	100.98836				0.00	0	
Total ASN663 SPOT										0.00	0	
Total For ASN663										0.00	0	
ASN66 On 15/11/2021 Spot Bond					0.00000	100.97990				0.00	0	
Total ASN664 SPOT										0.00	0	
Total For ASN664										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN66: On 27/02/2023 Spot Bond					0.00000	101.02413				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/11/2021 Spot Bond					0.00000	100.91911				0.00	0	
Total ASN666 SPOT										0.00	0	
Total For ASN666										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.23414				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 18/11/2021 Spot Bond					0.00000	100.93205				0.00	0	3,500,000,00
Total ASN668 SPOT										0.00	0	3,500,000,00
Total For ASN668										0.00	0	3,500,000,00
ASN66: On 02/04/2026 Spot Bond					0.00000	100.42277				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 23/11/2021 Spot Bond					0.00000	100.85484				0.00	0	
Total ASN670 SPOT										0.00	0	
Total For ASN670										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.50185				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 26/11/2021 Spot Bond					0.00000	100.82891				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.73007				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.76177				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.28465				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.05287				0.00	0	
Total ASN684 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 ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.53375				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.99968				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	99.93322				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.38371				0.00	0	30,000,000.00
Total ASN694 SPOT										0.00	0	30,000,000.00
Total For ASN694										0.00	0	30,000,000.00
ASN69: On 31/01/2030 Spot Bond					0.00000	99.92922				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.27278				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.74385				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.55815				0.00	90,167,445	60,167,445
Total ASN703 SPOT										0.00	90,167,445	60,167,445
Total For ASN703										0.00	90,167,445	60,167,445
ASN70: On 05/01/2022 Spot Bond					0.00000	100.43134				0.00	0	
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	
ASN71: On 10/01/2022 Spot Bond					0.00000	100.41423				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.87596				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.67335				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN714 On 31/03/2032 Spot Bond					0.00000	100.59924				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN715 On 15/09/2033 Spot Bond					0.00000	100.66082				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716 On 30/09/2022 Spot Bond					0.00000	100.36240				0.00	4,200,000,000	2,100,000,000
Total ASN717 SPOT										0.00	4,200,000,000	2,100,000,000
Total For ASN717										0.00	4,200,000,000	2,100,000,000
ASN717 On 30/09/2024 Spot Bond					0.00000	100.40490				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718 On 30/12/2021 Spot Bond					0.00000	100.33244				0.00	0	
Total ASN719 SPOT										0.00	0	
Total For ASN719										0.00	0	
ASN719 On 12/06/2024 Spot Bond					0.00000	100.29623				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721 On 15/10/2022 Spot Bond					0.00000	100.21508				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN724 On 20/01/2022 Spot Bond					0.00000	100.12533				0.00	0	
Total ASN725 SPOT										0.00	0	
Total For ASN725										0.00	0	
ASN725 On 19/01/2022 Spot Bond					0.00000	100.13789				0.00	9,000,000,000	4,500,000,000
Total ASN726 SPOT										0.00	9,000,000,000	4,500,000,000
Total For ASN726										0.00	9,000,000,000	4,500,000,000
ASN726 On 05/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,000
Total ASN733 SPOT										0.00	0	5,000,000,000
Total For ASN733										0.00	0	5,000,000,000
BAW21 On 24/03/2022 Spot Bond			4.05900	103.02068	4.05900	102.97559				0.00	0	300,000,000
Total BAW21 SPOT										0.00	0	300,000,000
Total For BAW21										0.00	0	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 Intert
BAW21 On 24/03/2022 Spot Bond			9.30000	100.99347	9.30000	100.89423			0.00	0	
Total BAW21/R208 SPOT									0.00	0	
Total For BAW21/R208									0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.91113			0.00	0	
Total BAW22 SPOT									0.00	0	
Total For BAW22									0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.04885			0.00	0	
Total BAW28 SPOT									0.00	0	
Total For BAW28									0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.01640			0.00	0	
Total BAW29 SPOT									0.00	0	
Total For BAW29									0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.75558			0.00	0	900,000,00
Total BAW30 SPOT									0.00	0	900,000,00
Total For BAW30									0.00	0	900,000,00
BAW31 On 30/09/2022 Spot Bond					0.00000	100.40655			0.00	0	
Total BAW31 SPOT									0.00	0	
Total For BAW31									0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.95000	98.90046	6.95000	98.82623			0.00	0	
Total BAW33 SPOT									0.00	0	
Total For BAW33									0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.34613			0.00	0	
Total BAW34 SPOT									0.00	0	
Total For BAW34									0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	101.04151			0.00	60,000,000	30,000,00
Total BAW35 SPOT									0.00	60,000,000	30,000,00
Total For BAW35									0.00	60,000,000	30,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	101.68791			0.00	0	
Total BAW36 SPOT									0.00	0	
Total For BAW36									0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.55564			0.00	0	
Total BAYA57 SPOT									0.00	0	
Total For BAYA57									0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.65752			0.00	0	200,000,00
Total BAYA64 SPOT									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	Open Interest
Total For BAYA64										0.00	0	200,000,00
BAYA67 On 31/03/2023 Spot Bond			8.93500	8.93500	8.93500	103.82576				468,194,000,000.00	52,400,000	26,200,00
Total BAYA67 SPOT										468,194,000,000.00	52,400,000	26,200,00
Total For BAYA67										468,194,000,000.00	52,400,000	26,200,00
BAYA72 On 31/03/2026 Spot Bond			11.41000	11.41000	11.41000	103.56414				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.60103				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.58209				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.57941				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.57963				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.58843				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.87512				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.67717				0.00	0	53,384,00
Total BAYA79 SPOT										0.00	0	53,384,00
Total For BAYA79										0.00	0	53,384,00
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.65239				0.00	0	61,452,00
Total BAYA80 SPOT										0.00	0	61,452,00
Total For BAYA80										0.00	0	61,452,00
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.69681				0.00	0	600,000,00
Total BAYA81 SPOT										0.00	0	600,000,00
Total For BAYA81										0.00	0	600,000,00
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.67655				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.78310				0.00	0	400,000,00
Total BAYA83 SPOT										0.00	0	400,000,00
Total For BAYA83										0.00	0	400,000,00
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.65670				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.69590				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.65758				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.82428				0.00	0	200,000,00
Total BAYA87 SPOT										0.00	0	200,000,00
Total For BAYA87										0.00	0	200,000,00
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.67667				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.82956				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.67673				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.63805				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.65724				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.63767				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB1: On 30/09/2023 Spot Bond					0.00000	100.05843				0.00	0	400,000,00
Total BAYB13 SPOT										0.00	0	400,000,00
Total For BAYB13										0.00	0	400,000,00
BAYB1: On 30/09/2023 Spot Bond					0.00000	100.99998				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1: On 30/09/2024 Spot Bond					0.00000	100.81347				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1: On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB1: On 30/09/2022 Spot Bond					0.00000	100.79441				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1: On 30/09/2022 Spot Bond					0.00000	101.01183				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2: On 30/06/2023 Spot Bond					0.00000	100.83364				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	100.79397				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD030: On 18/04/2028 Spot Bond			8.35500	8.35500	8.35500	99.08429				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21: On 05/08/2033 Spot Bond					0.00000	99.88201				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.40902				0.00	20,000,000	10,000,00
Total BDX31 SPOT										0.00	20,000,000	10,000,00
Total For BDX31										0.00	20,000,000	10,000,00
BDX33 On 08/03/2023 Spot Bond					0.00000	100.83226				0.00	0	
Total BDX33 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 BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.23759				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.82283				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.53197				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.22864				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.72500	105.17295	7.72500	105.08491				0.00	0	180,000,00
Total BGL07 SPOT										0.00	0	180,000,00
Total For BGL07										0.00	0	180,000,00
BGL08 On 03/09/2022 Spot Bond					0.00000	101.12533				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	99.94031				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.71729				0.00	60,000,000	30,000,00
Total BGL15 SPOT										0.00	60,000,000	30,000,00
Total For BGL15										0.00	60,000,000	30,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	101.35038				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	106.18760				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.91585				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.92744				0.00	0	5,595,100,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total BGL19 SPOT										0.00	0	5,595,100,00
Total For BGL19										0.00	0	5,595,100,00
BGT01 On 12/09/2022 Spot Bond					0.00000	103.91977				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.37087				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	101.01495				0.00	80,000,000	540,000,00
Total BID09 SPOT										0.00	80,000,000	540,000,00
Total For BID09										0.00	80,000,000	540,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	101.53672				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.47500	110.32649	6.47500	110.25010				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.70688				0.00	36,000,000	18,000,00
Total BID12 SPOT										0.00	36,000,000	18,000,00
Total For BID12										0.00	36,000,000	18,000,00
BID13 On 14/06/2024 Spot Bond					0.00000	100.27381				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.21534				0.00	0	1,200,000,00
Total BID14 SPOT										0.00	0	1,200,000,00
Total For BID14										0.00	0	1,200,000,00
BID15 On 28/10/2024 Spot Bond					0.00000	100.06680				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.99963				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.30410				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0: On 21/02/2023 Spot Bond					0.00000	99.44300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0: On 05/01/2025 Spot Bond					0.00000	97.04700				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0: On 03/01/2025 Spot Bond					0.00000	66.25100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0: On 06/07/2026 Spot Bond					0.00000	52.48100				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1: On 01/12/2021 Spot Bond					0.00000	100.74966				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BNPP1: On 18/02/2022 Spot Bond					0.00000	100.88012				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1: On 27/03/2022 Spot Bond					0.00000	100.40106				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.07998				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.97148				0.00	340,000,000	170,000,000
Total BPPF19 SPOT										0.00	340,000,000	170,000,000
Total For BPPF19										0.00	340,000,000	170,000,000
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.72345				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.16283				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	

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 BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.17351				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	99.92953				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.34272				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	99.93801				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	99.93489				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	99.93218				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.91252				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.97964				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.31681				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	100.47750				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.58081				0.00	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 CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.93000	111.51250	7.93000	111.41777				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.16000	112.49316	8.16000	112.39488				0.00	0	2,839,40
Total CCT02 SPOT										0.00	0	2,839,40
Total For CCT02										0.00	0	2,839,40
CCT03 On 15/03/2025 Spot Bond			8.76000	108.32692	8.76000	108.22435				0.00	0	46,784,60
Total CCT03 SPOT										0.00	0	46,784,60
Total For CCT03										0.00	0	46,784,60
CCT04 On 17/07/2027 Spot Bond			10.12000	10.12000	10.12000	102.92140			1,365,797,224,000.00		134,960,200	67,480,00
Total CCT04 SPOT									1,365,797,224,000.00		134,960,200	67,480,00
Total For CCT04									1,365,797,224,000.00		134,960,200	67,480,00
CGR42 On 03/08/2023 Spot Bond					0.00000	99.89326				0.00	0	200,000,00
Total CGR42 SPOT										0.00	0	200,000,00
Total For CGR42										0.00	0	200,000,00
CGR43 On 08/02/2022 Spot Bond					0.00000	99.80037				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.26213				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.35177				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.08804				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.09326				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN315 On 20/03/2023 Spot Bond			4.77000	108.18226	4.77000	105.50700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.03500				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.32456				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.50500	107.76428	7.50500	107.67658				0.00	0	3,935,30
Total CLN362 SPOT										0.00	0	3,935,30
Total For CLN362										0.00	0	3,935,30
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	110.53094	8.70700	113.30100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	99.79940				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.02014				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.41774				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	100.34771	10.98000	100.22925				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	109.83200				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	115.74476	6.50000	111.28800				0.00	0	
Total CLN384 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 CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	104.41900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.62449				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	101.20050				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.19039				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2022 Spot Bond			2.40000	175.24635	2.40000	174.99564				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.60000	141.16948	5.60000	140.91975				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.04000	139.29046	6.04000	139.03758				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	101.19489				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	101.03021				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	101.03079				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.93500	102.47246	6.93500	102.39653				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.92215				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.59222				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.69619				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.32353				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	97.47920	100.00000	96.49457				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	100.99319				0.00	120,000,000	60,000,000
Total CLN484 SPOT										0.00	120,000,000	60,000,000
Total For CLN484										0.00	120,000,000	60,000,000
CLN485 On 02/12/2021 Spot Bond			6.43000	104.27889	6.43000	104.20585				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.73500	104.10010	6.73500	104.02518				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN493 On 28/03/2022 Spot Bond					0.00000	100.69201				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.72941				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CLN495 On 29/08/2022 Spot Bond					0.00000	101.01702			0.00	0	
Total CLN495 SPOT									0.00	0	
Total For CLN495									0.00	0	
CLN496 On 04/09/2024 Spot Bond			7.13500	109.04118	7.13500	108.95675		1,121,622,000,000.00	157,200,000	78,600,000	
Total CLN496 SPOT								1,121,622,000,000.00	157,200,000	78,600,000	
Total For CLN496								1,121,622,000,000.00	157,200,000	78,600,000	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.75332			0.00	0	
Total CLN497 SPOT									0.00	0	
Total For CLN497									0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.30513			0.00	0	
Total CLN501 SPOT									0.00	0	
Total For CLN501									0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.32207			0.00	0	
Total CLN502 SPOT									0.00	0	
Total For CLN502									0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.77496			0.00	0	
Total CLN504 SPOT									0.00	0	
Total For CLN504									0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.54170			0.00	0	
Total CLN505 SPOT									0.00	0	
Total For CLN505									0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.90422			0.00	0	
Total CLN507 SPOT									0.00	0	
Total For CLN507									0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.65974			0.00	0	
Total CLN510 SPOT									0.00	0	
Total For CLN510									0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	96.61596			0.00	0	
Total CLN511 SPOT									0.00	0	
Total For CLN511									0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.29717	9.96000	101.18844			0.00	0	
Total CLN516 SPOT									0.00	0	
Total For CLN516									0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	100.08053	10.01000	99.97332			0.00	0	
Total CLN517 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 CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.11982				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	103.25426	9.60000	98.48001				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.72874				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.96745				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	101.35079	9.20000	101.25010				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.72833				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.37046				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.30511				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.32580				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.05562				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	100.72874				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.67754				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.18459				0.00	0	200,000,00
Total CLN534 SPOT										0.00	0	200,000,00
Total For CLN534										0.00	0	200,000,00
CLN534 On 18/07/2025 Spot Bond			9.58000	105.33700	9.58000	105.22991				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.18672				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.06200				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.21055				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	141.61900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.95988				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	101.22196				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.05000	105.67217	9.05000	105.57055				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.10000	103.71601	9.10000	103.61407				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.19000	102.93499	9.19000	107.89717				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN55 On 18/04/2028 Spot Bond					0.00000	306.95096				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 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	
CLN555 On 15/11/2023 Spot Bond					0.00000	101.23276				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.21020				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.06454				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.23280				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	119.36300				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.27910				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	99.62951	10.19000	104.58721				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.05000	103.40796	9.05000	108.37144			868,800,000,000.00	96,000,000	48,000,000	
Total CLN562 SPOT									868,800,000,000.00	96,000,000	48,000,000	
Total For CLN562									868,800,000,000.00	96,000,000	48,000,000	
CLN563 On 08/02/2024 Spot Bond					0.00000	99.85021				0.00	0	
Total CLN563 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 CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.97074				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.56301				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.85568				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.20351				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.28000	102.04357	9.28000	106.91581				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.27417				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.20999				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.70345				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.74093				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.17695				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.42207				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.25120				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.90261				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.81353				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.16083				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.86365				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.96786				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.78932				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.65185				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.61932				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.62210				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.42704				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.02000	144.15231	4.02000	116.53579				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59: On 24/11/2024 Spot Bond					0.00000	101.04655				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59: On 27/06/2022 Spot Bond					0.00000	100.48880				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59: On 24/11/2024 Spot Bond					0.00000	101.04655				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59: On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.92032				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59: On 02/04/2026 Spot Bond					0.00000	100.39835				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59: On 10/12/2024 Spot Bond					0.00000	100.71992				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60: On 18/06/2024 Spot Bond					0.00000	100.61932				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60: On 18/06/2024 Spot Bond					0.00000	100.61932				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60: 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	
CLN60: On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.99667				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60: On 05/08/2024 Spot Bond					0.00000	101.21195				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60: On 12/08/2022 Spot Bond					0.00000	101.14637				0.00	0	
Total CLN605 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 CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.76236				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.18380				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.04387				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	100.07510	9.32000	99.97512				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	100.06007				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.57713				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.81989				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.00736				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.88776				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.46012				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.06760				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.15128				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.85926				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.01346				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.01349				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	100.08985				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	100.06308				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.71500	105.07869	6.71500	105.00328				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	101.28114				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	89.66608				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN628 On 31/07/2034 Spot Bond			12.16500	62.93395	12.16500	83.57884				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	101.08080				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.75000	101.13121	9.75000	101.02662				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.27533				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	101.04634				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.36871				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	101.33197				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.16496				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.99816				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.26952				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	101.30227				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.38575				0.00	0	
Total CLN640 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 CLN640										0.00	0	
CLN64: On 17/10/2023 Spot Bond					0.00000	100.16241				0.00	0	400,000,00
Total CLN643 SPOT										0.00	0	400,000,00
Total For CLN643										0.00	0	400,000,00
CLN64: On 21/11/2024 Spot Bond					0.00000	101.00365				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	100.60762				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64: On 29/01/2022 Spot Bond					0.00000	99.99982				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	100.60868				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	101.43157				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64: On 31/05/2026 Spot Bond					0.00000	100.92693				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	101.26952				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65: On 19/11/2022 Spot Bond					0.00000	101.01742				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	101.26952				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65: 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	
CLN65: On 22/03/2030 Spot Bond					0.00000	99.67700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.75681				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.35096				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.27382				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.97800				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 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	
CLN662 On 20/12/2024 Spot Bond					0.00000	114.14000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	136.31900				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.28825				0.00	240,000,000	120,000,000
Total CLN665 SPOT										0.00	240,000,000	120,000,000
Total For CLN665										0.00	240,000,000	120,000,000
CLN665 On 02/04/2026 Spot Bond					0.00000	100.47631				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.52518				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.16275				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN666 On 18/09/2024 Spot Bond					0.00000	102.23919				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.03787				0.00	160,000,000	80,000,000
Total CLN670 SPOT										0.00	160,000,000	80,000,000
Total For CLN670										0.00	160,000,000	80,000,000
CLN671 On 19/08/2025 Spot Bond					0.00000	101.40512				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.77261				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25785	147.08911	4.25785	119.34093				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.25785	147.08911	4.25785	119.34170				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	101.43417				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.51162				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.60863				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 28/02/2023 Spot Bond					0.00000	101.29151				0.00	80,000,000	40,000,000
Total CLN678 SPOT										0.00	80,000,000	40,000,000
Total For CLN678										0.00	80,000,000	40,000,000
CLN680 On 19/08/2025 Spot Bond					0.00000	101.45934				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.75614				0.00	60,000,000	30,000,000
Total CLN681 SPOT										0.00	60,000,000	30,000,000
Total For CLN681										0.00	60,000,000	30,000,000

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 CLN682										0.00	60,000,000	30,000,000
CLN68: On 21/06/2023 Spot Bond					0.00000	100.58188				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	100.59841				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68: On 12/02/2025 Spot Bond					0.00000	101.50138				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68: On 21/12/2026 Spot Bond					0.00000	100.71175				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68: On 21/06/2025 Spot Bond					0.00000	100.71152				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69: On 21/12/2026 Spot Bond					0.00000	100.62410				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69: On 01/07/2022 Spot Bond					0.00000	100.53677				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69: On 21/06/2023 Spot Bond					0.00000	100.62422				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69: On 17/05/2025 Spot Bond					0.00000	101.54331				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69: On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.54407				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69: On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.99490				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69: On 21/12/2026 Spot Bond					0.00000	103.94603				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.82668				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	101.08486				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	84.59363				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.68842				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	86.12068				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.55034				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.70367				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.60950				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	82.54586				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	82.79273				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.62317				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN711 On 12/02/2022 Spot Bond					0.00000	101.05026				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.61363				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.61363				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.61363				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.56966				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.63478				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.55188				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.87899				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.79079				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.59989				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.56308				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.56308				0.00	0	
Total CLN725 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 CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.56308				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.57340				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.57340				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.57340				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	84.13932				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	85.19568				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	85.84580				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	100.64731				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	101.38092				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	94.82616				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.69343				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.72513				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	105.95300				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	93.42912				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.25014				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.58431				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	99.94401				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	99.92876				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.21673				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.14035				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2021 Spot Bond					0.00000	100.62417				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	99.93114				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.69741				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.41035				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 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	
CLN753 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	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.79299				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.35525				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 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	
CLN757 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	
CLN758 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	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.04139				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	101.01021				0.00	0	
Total CLN760 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 CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	100.18214				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	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76 On 12/02/2025 Spot Bond					0.00000	101.29430				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76 On 21/07/2027 Spot Bond					0.00000	100.07153				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	93.11057				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.79299				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76 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	
CLN76 On 23/09/2026 Spot Bond					0.00000	100.63254				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	100.55811				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77 On 31/07/2024 Spot Bond			6.98500	6.98500	6.98500	99.56592				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	81.16600				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	87.47822				0.00	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 CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.33012				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	99.92841				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.64000	6.64000	6.64000	114.20298				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.35500	99.17346	8.35500	99.08429				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.03500	111.09473	8.03500	110.99913		899,920,000,000.00		112,000,000	13,056,000,000	
Total COJ05 SPOT								899,920,000,000.00		112,000,000	13,056,000,000	
Total For COJ05								899,920,000,000.00		112,000,000	13,056,000,000	
COJ08 On 22/06/2026 Spot Bond			10.30000	108.30867	10.30000	108.18986		1,468,780,000,000.00		142,600,000	242,077,000	
Total COJ08 SPOT								1,468,780,000,000.00		142,600,000	242,077,000	
Total For COJ08								1,468,780,000,000.00		142,600,000	242,077,000	
COJG0 On 09/06/2024 Spot Bond			7.02500	111.42949	7.02500	111.34544		340,010,000,000.00		48,400,000	50,225,964,800	
Total COJG01 SPOT								340,010,000,000.00		48,400,000	50,225,964,800	
Total For COJG01								340,010,000,000.00		48,400,000	50,225,964,800	
COT01 On 03/04/2023 Spot Bond			7.57000	102.77301	7.57000	102.68913			0.00	0	625,000	
Total COT01 SPOT									0.00	0	625,000	
Total For COT01									0.00	0	625,000	
COT02 On 03/04/2028 Spot Bond			12.11000	92.46447	12.11000	92.34508			0.00	0	100,000,000	
Total COT02 SPOT									0.00	0	100,000,000	
Total For COT02									0.00	0	100,000,000	
COT03 On 05/06/2028 Spot Bond			10.70000	98.10046	10.70000	97.98877			0.00	0	75,000,000,000	
Total COT03 SPOT									0.00	0	75,000,000,000	
Total For COT03									0.00	0	75,000,000,000	
CPV01 On 30/06/2029 Spot Bond			9.93500	9.93500	9.93500	107.17907			0.00	0		
Total CPV01 SPOT									0.00	0	0	
Total For CPV01									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
DENG8 On 28/09/2023 Spot Bond					0.00000	101.18231				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.99963				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.80667				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	101.46760				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.98176				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.05371				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.45000	9.45000	9.45000	107.19551				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.43613				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.06233				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.00500	105.50960	7.00500	105.43067				0.00	0	1,227,737,50
Total DV23 SPOT										0.00	0	1,227,737,50
Total For DV23										0.00	0	1,227,737,50
DV23/R On 27/02/2023 Spot Bond			100.00000	42.50027	100.00000	42.12729				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	42.50027	100.00000	42.12729				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.51500	106.48458	7.51500	106.39922				0.00	0	134,00

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 DV24 SPOT										0.00	0	134,00
Total For DV24										0.00	0	134,00
DV24/R On 18/02/2024 Spot Bond			9.69000	101.97344	9.69000	101.86862				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.97344	9.69000	101.86862				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.02000	92.89493	12.02000	92.77714				0.00	0	46,447,80
Total DV29 SPOT										0.00	0	46,447,80
Total For DV29										0.00	0	46,447,80
DV29/R On 18/02/2029 Spot Bond			10.10000	102.05575	10.10000	101.94651				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.05575	10.10000	101.94651				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	100.90573				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.39101				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.66797				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22k On 24/10/2022 Spot Bond					0.00000	100.19150				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	97.82903				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.22641				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.13003				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.91517				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB21 On 31/05/2024 Spot Bond					0.00000	98.96585				0.00	0	220,000,00
Total DVFB25 SPOT										0.00	0	220,000,00
Total For DVFB25										0.00	0	220,000,00
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.25720				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB21 On 31/01/2023 Spot Bond					0.00000	99.94963				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	95.69331				0.00	800,000,000	1,170,000,00
Total DVFB28 SPOT										0.00	800,000,000	1,170,000,00
Total For DVFB28										0.00	800,000,000	1,170,000,00
DVFB21 On 31/01/2027 Spot Bond					0.00000	99.94637				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	101.45663				0.00	0	120,000,00
Total DVFB30 SPOT										0.00	0	120,000,00
Total For DVFB30										0.00	0	120,000,00
DVFB31 On 21/08/2025 Spot Bond					0.00000	101.19025				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.61500	102.78776	5.61500	102.72580				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.04500	107.55724	7.04500	107.47499				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.11000	110.24291	5.11000	110.05260				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.02000	97.58247	5.02000	97.41583				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037/I On 31/01/2037 Spot Bond			2.25000	137.63606	2.25000	137.44165				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.89000	147.38292	3.89000	147.14892				0.00	0	6,000,000,00
Total EL28 SPOT										0.00	0	6,000,000,00
Total For EL28										0.00	0	6,000,000,00
EL29 On 19/11/2029 Spot Bond			3.86200	135.57273	3.86200	135.35787				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.90500	131.15443	3.90500	130.94599				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.80000	113.67663	4.80000	113.48483				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.99000	99.72679	4.99000	99.55680				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	137.63606	2.25000	137.44165				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	167.05122				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	164.37703				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	127.19059				0.00	0	
Total ELN006 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 ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	126.17034				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	124.23758				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	115.43252				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	116.66279				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 15/04/2024 Spot Bond					0.00000	111.74782				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	113.62114				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.78500	100.52316	9.78500	100.41883				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			9.15500	9.15500	9.15500	97.61352				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.78500	11.78500	11.78500	97.05078				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			9.85000	9.85000	9.85000	104.22606			90,706,167,800.00		9,208,748	18,417,350.00
Total EMM06 SPOT									90,706,167,800.00		9,208,748	18,417,350.00
Total For EMM06									90,706,167,800.00		9,208,748	18,417,350.00
EMM07 On 10/07/2027 Spot Bond			9.85000	9.85000	9.85000	104.71260				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.82000	11.82000	11.82000	77.98447				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.99500	10.99500	10.99500	102.80899				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.82000	11.82000	11.82000	97.37485				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.83547				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.76321				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.70338				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.68488				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	99.86384				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.91247				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.95985				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.81269				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	101.18555				0.00	40,000,000	20,000,000
Total EPFC47 SPOT										0.00	40,000,000	20,000,000
Total For EPFC47										0.00	40,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPFC4 On 12/03/2022 Spot Bond					0.00000	100.67859				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT00 On 03/06/2022 Spot Bond					0.00000	100.81308				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00 On 03/06/2024 Spot Bond					0.00000	100.83592				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00 On 16/04/2025 Spot Bond					0.00000	100.16604				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00 On 10/09/2023 Spot Bond					0.00000	100.77989				0.00	20,000,000	10,000,000
Total EQT005 SPOT										0.00	20,000,000	10,000,000
Total For EQT005										0.00	20,000,000	10,000,000
EQT00 On 30/10/2023 Spot Bond					0.00000	99.94331				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	100.55244				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.31300				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	101.09528				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	101.04536				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	101.17506				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	101.05534				0.00	0	
Total ERS3C7 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	Op Interest
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.10520			0.00	60,000,000	30,000,000
Total ERS25 SPOT									0.00	60,000,000	30,000,000
Total For ERS25									0.00	60,000,000	30,000,000
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.02944			0.00	82,000,000	41,000,000
Total ERS26 SPOT									0.00	82,000,000	41,000,000
Total For ERS26									0.00	82,000,000	41,000,000
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.00547			0.00	0	0
Total ERS27 SPOT									0.00	0	
Total For ERS27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.15507			0.00	0	0
Total ERS28 SPOT									0.00	0	
Total For ERS28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.36500	106.92824	6.36500	106.85544		12,730,000,000.00		2,000,000	2,894,900
Total ES23 SPOT								12,730,000,000.00		2,000,000	2,894,900
Total For ES23								12,730,000,000.00		2,000,000	2,894,900
ES23/R On 25/01/2023 Spot Bond			10.00000	102.68711	10.00000	102.57825			0.00	0	0
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.85000	97.06653	8.85000	96.97420		4,099,320,000,000.00		463,200,000	2,879,553,400
Total ES26 SPOT								4,099,320,000,000.00		463,200,000	2,879,553,400
Total For ES26								4,099,320,000,000.00		463,200,000	2,879,553,400
ES26/R On 02/04/2026 Spot Bond			7.85000	100.65791	7.85000	100.57277			0.00	0	0
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.46000	75.62734	11.47500	75.45594		5,718,540,000,000.00		499,000,000	7,839,448,500
Total ES33 SPOT								5,718,540,000,000.00		499,000,000	7,839,448,500
Total For ES33								5,718,540,000,000.00		499,000,000	7,839,448,500
ES33/R On 15/09/2033 Spot Bond			7.50000	100.98106	7.50000	100.89894			0.00	0	0
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.96000	73.93276	11.97500	73.74988		1,743,768,000,000.00		145,800,000	7,733,850,900
Total ES42 SPOT								1,743,768,000,000.00		145,800,000	7,733,850,900
Total For ES42								1,743,768,000,000.00		145,800,000	7,733,850,900
ES42/R On 25/04/2042 Spot Bond			8.50000	100.18312	8.50000	100.09152			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 ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.74566				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.60085				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.63506				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.77468				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.04223				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.08924				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.13974				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.99994				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.44652				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.96074				0.00	0	900,000,00
Total FIFC36 SPOT										0.00	0	900,000,00
Total For FIFC36										0.00	0	900,000,00
FIFG01 On 05/08/2024 Spot Bond					0.00000	99.89730				0.00	0	130,000,00
Total FIFG01 SPOT										0.00	0	130,000,00
Total For FIFG01										0.00	0	130,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.88974				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	100.95418				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.57011				0.00	54,500,000,000	27,250,000,000
Total FRB21 SPOT										0.00	54,500,000,000	27,250,000,000
Total For FRB21										0.00	54,500,000,000	27,250,000,000
FRB22 On 08/12/2022 Spot Bond					0.00000	103.79624				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.38918				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.78722				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	104.39918				0.00	800,000,000	3,360,000,000
Total FRB25 SPOT										0.00	800,000,000	3,360,000,000
Total For FRB25										0.00	800,000,000	3,360,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.43664				0.00	60,000,000	4,330,000,000
Total FRB26 SPOT										0.00	60,000,000	4,330,000,000
Total For FRB26										0.00	60,000,000	4,330,000,000
FRB27 On 03/06/2026 Spot Bond			9.55000	106.54724	9.55000	106.43866			2,335,930,000,000.00	0.00	244,600,000	122,300,000
Total FRB27 SPOT									2,335,930,000,000.00	0.00	244,600,000	122,300,000
Total For FRB27									2,335,930,000,000.00	0.00	244,600,000	122,300,000
FRB28 On 02/12/2025 Spot Bond					0.00000	104.84239				0.00	3,780,000,000	1,950,000,000
Total FRB28 SPOT										0.00	3,780,000,000	1,950,000,000
Total For FRB28										0.00	3,780,000,000	1,950,000,000
FRB29 On 19/04/2026 Spot Bond					0.00000	101.59689				0.00	0	1,800,000,000
Total FRB29 SPOT										0.00	0	1,800,000,000

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 FRB29									0.00	0	1,800,000,00
FRB30 On 19/04/2026 Spot Bond			8.35000	99.59366	8.35000	99.50417			0.00	0	
Total FRB30 SPOT									0.00	0	
Total For FRB30									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.86000	175.47864	1.86000	175.23783			0.00	0	60,000,00
Total FRBI22 SPOT									0.00	0	60,000,00
Total For FRBI22									0.00	0	60,000,00
FRBI23 On 07/12/2023 Spot Bond			2.14000	322.70980	2.14000	322.25736		13,524,800,000,000.00	6,320,000,000	3,160,000,00	
Total FRBI23 SPOT								13,524,800,000,000.00	6,320,000,000	3,160,000,00	
Total For FRBI23								13,524,800,000,000.00	6,320,000,000	3,160,000,00	
FRBI25 On 31/01/2025 Spot Bond			2.91500	2.91500	2.91500	153.08028		0.00	0	0	
Total FRBI25 SPOT								0.00	0	0	
Total For FRBI25								0.00	0	0	
FRBI28 On 31/03/2028 Spot Bond			3.70000	202.66818	3.70000	202.34962		0.00	0	0	
Total FRBI28 SPOT								0.00	0	0	
Total For FRBI28								0.00	0	0	
FRBI29 On 31/03/2029 Spot Bond			4.21000	4.21000	4.21000	107.05123		0.00	0	0	
Total FRBI29 SPOT								0.00	0	0	
Total For FRBI29								0.00	0	0	
FRBI33 On 07/12/2033 Spot Bond			4.95000	4.95000	4.95000	219.74719		0.00	0	0	
Total FRBI33 SPOT								0.00	0	0	
Total For FRBI33								0.00	0	0	
FRBI46 On 31/03/2046 Spot Bond			5.25000	92.62815	5.25000	92.46715		0.00	0	0	
Total FRBI46 SPOT								0.00	0	0	
Total For FRBI46								0.00	0	0	
FRBI50 On 31/12/2050 Spot Bond			5.27000	93.77915	5.27000	93.61654		0.00	0	0	
Total FRBI50 SPOT								0.00	0	0	
Total For FRBI50								0.00	0	0	
FRBZ02 On 28/10/2024 Spot Bond			7.01000	7.01000	7.01000	81.55647		0.00	0	0	
Total FRBZ02 SPOT								0.00	0	0	
Total For FRBZ02								0.00	0	0	
FRBZ03 On 10/12/2024 Spot Bond			7.09000	7.09000	7.09000	80.72766		0.00	0	0	
Total FRBZ03 SPOT								0.00	0	0	
Total For FRBZ03								0.00	0	0	
FRC16 On 31/01/2025 Spot Bond			4.20000	4.20000	4.20000	147.11198		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 FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC171: 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	
FRC221: On 31/01/2022 Spot Bond			2.51000	175.19913	2.51000	174.94638				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC231: On 31/01/2022 Spot Bond			3.37000	174.83067	3.37000	174.56224				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC251: On 13/02/2022 Spot Bond					0.00000	101.50097				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC253: On 14/03/2022 Spot Bond					0.00000	100.71313				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC255: 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	
FRC257: On 17/07/2027 Spot Bond					0.00000	101.77977				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC261: On 06/08/2023 Spot Bond					0.00000	103.06208				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271: On 30/01/2023 Spot Bond					0.00000	99.99984				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC273: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.34193				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27(On 21/11/2022 Spot Bond					0.00000	101.00737				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	100.69337				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	113.98614				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	101.63530				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.64469				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	111.97890			2,332,400,000,000.00	686,000,000	343,000,000	
Total FRC286 SPOT									2,332,400,000,000.00	686,000,000	343,000,000	
Total For FRC286									2,332,400,000,000.00	686,000,000	343,000,000	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.60544				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	101.35041				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.16011				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.18033				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	100.92552				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	101.59566				0.00	0	
Total FRC300 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 FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	103.56226				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.12080				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.54597				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.89391				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.54105				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.59268				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.68056				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.74622				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: 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	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.74865				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	99.99968				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.67209				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.74600				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.89974				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.68777				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.37119				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.51060				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.40495				0.00	20,000,000	10,000,000
Total FRC327 SPOT										0.00	20,000,000	10,000,000
Total For FRC327										0.00	20,000,000	10,000,000
FRC327 On 27/12/2022 Spot Bond					0.00000	100.92963				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.21570				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.20739				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.49186				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	102.19184				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(On 07/12/2023 Spot Bond					0.00000	101.24049				0.00	64,000,000	32,000,00
Total FRC339 SPOT										0.00	64,000,000	32,000,00
Total For FRC339										0.00	64,000,000	32,000,00
FRC34(On 20/02/2024 Spot Bond					0.00000	101.49969				0.00	140,000,000	70,000,00
Total FRC340 SPOT										0.00	140,000,000	70,000,00
Total For FRC340										0.00	140,000,000	70,000,00
FRC34(On 20/12/2024 Spot Bond					0.00000	100.88140				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.60348				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	100.22251				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	100.80079				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	101.27974				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.18081				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.08159				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2022 Spot Bond					0.00000	100.07999				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	101.00834				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	100.30964				0.00	0	
Total FRC352 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 FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.08314				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	100.08313				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.10282				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.10064				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 31/01/2022 Spot Bond					0.00000	100.02540				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	101.61212				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.18581				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	99.99969				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2022 Spot Bond					0.00000	100.44572				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	99.78101				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.43125				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.72159				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.99773				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.08224				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	101.71879				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	101.72389				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.07087				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.07055				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	101.77078				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.53211				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	100.88385				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.87885				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC371 On 20/12/2026 Spot Bond					0.00000	100.61587				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	100.63155				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC380 On 16/12/2021 Spot Bond					0.00000	100.43215				0.00	0	
Total FRC380 SPOT										0.00	0	
Total For FRC380										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.15000	3.15000	3.15000	174.66035				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.09000	3.09000	3.09000	174.68712				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.10000	3.10000	3.10000	174.68265				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.53000	103.01184	4.53000	102.84044				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.87000	112.03401	4.87000	111.84447				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.15717				0.00	86,000,000	43,000,000
Total FRJ022 SPOT										0.00	86,000,000	43,000,000
Total For FRJ022										0.00	86,000,000	43,000,000
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.10553				0.00	120,000,000	1,985,000,000
Total FRJ22 SPOT										0.00	120,000,000	1,985,000,000
Total For FRJ22										0.00	120,000,000	1,985,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.74454				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.73259				0.00	40,000,000	20,000,000
Total FRJ24 SPOT										0.00	40,000,000	20,000,000

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 FRJ24										0.00	40,000,000	20,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.40124				0.00	1,600,000,000	1,000,000,000
Total FRJ25 SPOT										0.00	1,600,000,000	1,000,000,000
Total For FRJ25										0.00	1,600,000,000	1,000,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.82482				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.85549				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.53246				0.00	0	40,000,000
Total FRJ28 SPOT										0.00	0	40,000,000
Total For FRJ28										0.00	0	40,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.95757				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.54145				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.45800	4.45800	4.45800	98.80584				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.84000	4.84000	4.84000	112.27113				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.62629				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.05478				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.98000	110.48475	4.98000	110.29652				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.80000	223.25554	4.80000	222.87887				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.12000	108.54995	5.12000	108.36342				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS111 On 07/12/2033 Spot Bond			4.83000	4.83000	4.83000	222.24822				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS113 On 31/01/2025 Spot Bond			3.75000	149.40523	3.75000	149.17024				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	130.14000	3.70500	129.93593				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.92000	111.32659	4.92000	111.13765				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.95000	220.12210	4.95000	219.74719				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.00000	219.08947	5.00000	218.71516				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.28000	121.56152	3.28000	151.35639				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.03000	218.47271	5.03000	218.09878				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.12000	108.54995	5.12000	108.36342				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS125 On 31/03/2028 Spot Bond			4.39000	194.73305	4.39000	194.41251				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS127 On 31/01/2038 Spot Bond			5.87000	98.85404	5.87000	98.67636				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.28000	195.97403	4.28000	195.65376				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.34000	195.29601	4.34000	194.97559				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.54000	208.30407	5.54000	207.93625				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.82000	99.46692	5.82000	99.28865				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.12000	5.12000	5.12000	108.36342				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.10000	108.82383	5.10000	108.63707				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.15000	197.45226	4.15000	197.13232				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.31000	212.81695	5.31000	212.44636				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.28000	195.97403	4.28000	195.65376				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.28000	195.97403	4.28000	195.65376				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			3.68100	202.89183	3.68100	202.57333				0.00	0	
Total FRS145 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 FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.05000	148.03187	4.05000	147.79432				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.21000	175.32801	2.21000	175.08078				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.63000	192.05643	4.63000	191.73536				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.67000	191.61441	4.67000	191.29325				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.02000	148.16853	4.02000	147.93123				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.14500	197.50936	4.14500	197.18945				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.68000	4.68000	4.68000	191.18292				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 01/08/2022 Spot Bond					0.00000	5.80759				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.16539				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.18180				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.61404				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.54315				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 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	
FRS184 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	
FRS186 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	
FRS187 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	
FRS194 On 05/08/2024 Spot Bond					0.00000	101.15379				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.32826				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	101.22094				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.99288				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.23707				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.06283				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.53434				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	100.65788				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.60348				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond					0.00000	100.00017				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	

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 FRS228										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	101.21241				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	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 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	
FRS23 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	
FRS23 On 31/03/2032 Spot Bond					0.00000	103.51329				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 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	
FRS23 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	
FRS23 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	
FRS24 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	
FRS24 On 04/12/2022 Spot Bond					0.00000	101.42185				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	79.36293				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.26672				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	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.40696				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	100.25258				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS250 On 31/01/2022 Spot Bond					0.00000	99.99993				0.00	0	900,000,00
Total FRS251 SPOT										0.00	0	900,000,00
Total For FRS251										0.00	0	900,000,00
FRS251 On 31/01/2022 Spot Bond					0.00000	99.99993				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS252 On 22/02/2024 Spot Bond					0.00000	100.66687				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 31/01/2022 Spot Bond					0.00000	99.99993				0.00	0	1,300,000,00
Total FRS254 SPOT										0.00	0	1,300,000,00
Total For FRS254										0.00	0	1,300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25 On 02/03/2024 Spot Bond					0.00000	100.79761				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	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	101.01867				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.76485				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.15681				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	100.53030				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	

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 FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.53429				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS269 On 05/07/2022 Spot Bond					0.00000	107.14033				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS270 On 14/07/2022 Spot Bond					0.00000	100.50570				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	100.53108				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.99982				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 26/11/2021 Spot Bond					0.00000	100.70383				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	100.54421				0.00	0	
Total FRS277 SPOT										0.00	0	
Total For FRS277										0.00	0	
FRS277 On 30/09/2024 Spot Bond					0.00000	100.66751				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.83840				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.74448				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28 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	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.22495				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 13/01/2022 Spot Bond					0.00000	100.08981				0.00	0	
Total FRS283 SPOT										0.00	0	
Total For FRS283										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.69500	9.69500	9.69500	100.40547				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.69500	9.69500	9.69500	100.40547				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.06083				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.94000	1.94000	1.94000	323.52453				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.68000	325.62186	1.68000	325.18153				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.68000	1.68000	1.68000	325.18153				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.45000	175.65540	1.45000	175.42219				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS51 On 31/01/2022 Spot Bond			1.45000	175.65540	1.45000	175.42219				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	99.91522				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.82000	103.82962	4.82000	103.65450				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.32000	71.63799	4.32000	111.12209				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.17000	3.17000	3.17000	151.87349				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.45000	3.45000	3.45000	150.56131				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.74000	2.74000	2.74000	318.49426				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.60500	5.60500	5.60500	103.97783			1,309,328,000,000.00		233,600,000	216,800,000
Total FRX23 SPOT									1,309,328,000,000.00		233,600,000	216,800,000
Total For FRX23									1,309,328,000,000.00		233,600,000	216,800,000
FRX24 On 10/12/2024 Spot Bond			6.95000	114.69114	6.95000	114.60554			554,610,000,000.00		79,800,000	39,900,000
Total FRX24 SPOT									554,610,000,000.00		79,800,000	39,900,000
Total For FRX24									554,610,000,000.00		79,800,000	39,900,000
FRX25 On 26/07/2025 Spot Bond			7.34000	110.34389	7.34000	110.25746			0.00		0	400,000,000
Total FRX25 SPOT									0.00		0	400,000,000
Total For FRX25									0.00		0	400,000,000
FRX26 On 01/10/2026 Spot Bond			7.91000	107.19118	7.91000	107.09984			0.00		0	
Total FRX26 SPOT									0.00		0	
Total For FRX26									0.00		0	
FRX27 On 07/03/2027 Spot Bond			7.94000	111.20295	7.94000	111.10731			0.00		0	500,000,000
Total FRX27 SPOT									0.00		0	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 Inter
Total For FRX27										0.00	0	500,000,00
FRX28 On 26/07/2028 Spot Bond			8.36000	111.61844	8.36000	111.51911				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.13500	105.97210	9.13500	105.86926				0.00	0	100,000,00
Total FRX30 SPOT										0.00	0	100,000,00
Total For FRX30										0.00	0	100,000,00
FRX31 On 21/02/2031 Spot Bond			9.32500	102.93141	9.32500	102.82949				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.44000	107.99662	9.44000	107.88722				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.74500	77.05656	10.74500	76.96799				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.84962				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.21084				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.98112				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.93329				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.96579				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.97535				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.18938				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A1 On 20/10/2024 Spot Bond					0.00000	100.19926				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A2 On 20/10/2026 Spot Bond					0.00000	100.21225				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.21872				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.60062				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.94119				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
GH5A11 On 25/11/2022 Spot Bond					0.00000	100.92902				0.00	120,000,000	60,000.00
Total GH5A11 SPOT										0.00	120,000,000	60,000.00
Total For GH5A11										0.00	120,000,000	60,000.00
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.97466				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.93003				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.97045				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.35844				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.81000	114.55351	3.81000	114.37234				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT07 On 21/02/2024 Spot Bond					0.00000	101.82528				0.00	0	40,000,00
Total GRT07 SPOT										0.00	0	40,000,00
Total For GRT07										0.00	0	40,000,00
GRT17 On 17/10/2023 Spot Bond			6.55500	106.94014	6.55500	106.86437				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.98532				0.00	52,000,000	26,000,00
Total GRT19 SPOT										0.00	52,000,000	26,000,00
Total For GRT19										0.00	52,000,000	26,000,00
GRT20 On 03/04/2024 Spot Bond					0.00000	101.05783				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.95000	106.99409	6.95000	106.91379				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.19249				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.05108				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.91714				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.16399				0.00	0	410,000,00
Total GRT25G SPOT										0.00	0	410,000,00
Total For GRT25G										0.00	0	410,000,00
GRT26 On 09/03/2028 Spot Bond					0.00000	101.52914				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.42449				0.00	0	60,000,00
Total GRT27 SPOT										0.00	0	60,000,00
Total For GRT27										0.00	0	60,000,00
GRT28 On 10/12/2021 Spot Bond					0.00000	100.65191				0.00	0	
Total GRT28 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 GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.38292				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.27217				0.00	0	13,900,000,00
Total GRT30 SPOT										0.00	0	13,900,000,00
Total For GRT30										0.00	0	13,900,000,00
GRT31 On 28/02/2024 Spot Bond					0.00000	100.84519				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.88504				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.69825				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.83793				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	98.13689				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.42817				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.94615				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.16939				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.54357				0.00	0	3,600,000,00
Total GRT41 SPOT										0.00	0	3,600,000,00
Total For GRT41										0.00	0	3,600,000,00
GRT42 On 20/11/2026 Spot Bond					0.00000	101.02696				0.00	0	7,200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT42 SPOT										0.00	0	7,200,000.00
Total For GRT42										0.00	0	7,200,000.00
GRT45 On 24/06/2023 Spot Bond					0.00000	101.45904				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.10112				0.00	40,000,000	90,000.00
Total GRT47 SPOT										0.00	40,000,000	90,000.00
Total For GRT47										0.00	40,000,000	90,000.00
GRT48 On 22/04/2026 Spot Bond					0.00000	100.29765				0.00	0	10,000.00
Total GRT48 SPOT										0.00	0	10,000.00
Total For GRT48										0.00	0	10,000.00
H10T1 On 26/02/2023 Spot Bond					0.00000	101.48147				0.00	100,000,000	50,000.00
Total H10T1 SPOT										0.00	100,000,000	50,000.00
Total For H10T1										0.00	100,000,000	50,000.00
H10T2 On 30/09/2022 Spot Bond					0.00000	100.65719				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.06181				0.00	100,000,000	50,000.00
Total H10T4 SPOT										0.00	100,000,000	50,000.00
Total For H10T4										0.00	100,000,000	50,000.00
H12T2 On 12/08/2022 Spot Bond					0.00000	101.14588				0.00	80,000,000	40,000.00
Total H12T2 SPOT										0.00	80,000,000	40,000.00
Total For H12T2										0.00	80,000,000	40,000.00
H12T3 On 19/03/2025 Spot Bond					0.00000	100.57690				0.00	80,000,000	40,000.00
Total H12T3 SPOT										0.00	80,000,000	40,000.00
Total For H12T3										0.00	80,000,000	40,000.00
H12T4 On 28/09/2022 Spot Bond					0.00000	100.39222				0.00	60,000,000	30,000.00
Total H12T4 SPOT										0.00	60,000,000	30,000.00
Total For H12T4										0.00	60,000,000	30,000.00
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.82074				0.00	60,000,000	30,000.00
Total HC5T5 SPOT										0.00	60,000,000	30,000.00
Total For HC5T5										0.00	60,000,000	30,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB08 On 29/03/2023 Spot Bond					0.00000	99.10899				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.03764				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.46740				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.88618				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.77088				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.73490				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.45736				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.42966				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.42183				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.28000	321.83024	2.28000	321.37416				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.63000	2.63000	2.63000	327.05154				0.00	0	520,90
Total HWAY24 SPOT										0.00	0	520,90
Total For HWAY24										0.00	0	520,90
HWAY3 On 28/08/2030 Spot Bond			10.38000	101.74353	10.38000	101.63168				0.00	0	
Total HWAY30 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 Inter
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.86000	77.85997	4.86000	102.38166		171,558,000,000,000.00	35,300,000,000	15,300,000,00	
Total HWAY33 SPOT								*1,558,000,000,000.00	35,300,000,000	15,300,000,00	
Total For HWAY33								*1,558,000,000,000.00	35,300,000,000	15,300,000,00	
HWAY3 On 31/07/2034 Spot Bond			11.40500	88.03213	11.40500	87.92606		1,717,593,000,000.00	150,600,000	3,724,937,90	
Total HWAY34 SPOT								1,717,593,000,000.00	150,600,000	3,724,937,90	
Total For HWAY34								1,717,593,000,000.00	150,600,000	3,724,937,90	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.38187	100.00000	11.28199		0.00	0		
Total HWAY34/R208 SPOT								0.00	0		
Total For HWAY34/R208								0.00	0		
HWAY3 On 31/07/2035 Spot Bond			11.47500	87.12407	11.47500	87.01847		0.00	0	5,300,000,00	
Total HWAY35 SPOT								0.00	0	5,300,000,00	
Total For HWAY35								0.00	0	5,300,000,00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.38024	100.00000	11.28037		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	100.35500		0.00	136,000,000	15,068,000,00	
Total HWF11 SPOT								0.00	136,000,000	15,068,000,00	
Total For HWF11								0.00	136,000,000	15,068,000,00	
HWF12 On 29/07/2022 Spot Bond					0.00000	100.16042		0.00	100,000,000	420,000,00	
Total HWF12 SPOT								0.00	100,000,000	420,000,00	
Total For HWF12								0.00	100,000,000	420,000,00	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.85341		0.00	0		
Total HWF13 SPOT								0.00	0		
Total For HWF13								0.00	0		
I2025 On 31/01/2025 Spot Bond			2.63000	154.66721	2.60000	154.58666		113,658,083,682,000.00	43,216,001,400	379,021,759,00	
Total I2025 SPOT								13,658,083,682,000.00	43,216,001,400	379,021,759,00	
Total For I2025								13,658,083,682,000.00	43,216,001,400	379,021,759,00	
I2029 On 31/03/2029 Spot Bond			3.36000	113.57881	3.34000	113.55893		244,266,740,256,000.00	72,698,434,600	224,536,277,30	
Total I2029 SPOT								14,266,740,256,000.00	72,698,434,600	224,536,277,30	
Total For I2029								14,266,740,256,000.00	72,698,434,600	224,536,277,30	
I2033 On 28/02/2033 Spot Bond			4.03000	108.20120	4.03000	108.02701		441,562,198,714,000.00	109,568,783,800	232,329,300,40	
Total I2033 SPOT								11,562,198,714,000.00	109,568,783,800	232,329,300,40	
Total For I2033								11,562,198,714,000.00	109,568,783,800	232,329,300,40	
I2038 On 31/01/2038 Spot Bond			4.23500	121.50253	4.22000	121.53990		62,136,191,887,000.00	14,672,064,200	346,640,154,10	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total I2038 SPOT									2,136,191,887,000.00	14,672,064,200	346,640,154,100
Total For I2038									2,136,191,887,000.00	14,672,064,200	346,640,154,100
I2046 On 31/03/2046 Spot Bond			4.25000	109.15149	4.25000	108.97346			320,978,304,750,000.00	75,524,307,000	303,181,080,100
Total I2046 SPOT									2,097,830,475,000.00	75,524,307,000	303,181,080,100
Total For I2046									2,097,830,475,000.00	75,524,307,000	303,181,080,100
I2050 On 31/12/2050 Spot Bond			4.27000	112.07473	4.27000	111.89225			208,601,832,614,000.00	48,852,888,200	364,655,073,900
Total I2050 SPOT									18,601,832,614,000.00	48,852,888,200	364,655,073,900
Total For I2050									18,601,832,614,000.00	48,852,888,200	364,655,073,900
IBL101 On 24/05/2022 Spot Bond			6.45000	6.45000	6.45000	105.33549			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.32199			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.40000	321.07879	2.40000	320.61963			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.01738			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.94886			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.11294			0.00	0	800,000,000
Total IBL123 SPOT									0.00	0	800,000,000
Total For IBL123									0.00	0	800,000,000
IBL124 On 14/02/2024 Spot Bond					0.00000	101.03865			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.25884			0.00	0	
Total IBL128 SPOT									0.00	0	
Total For IBL128									0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.88615			0.00	80,000,000	40,000,000
Total IBL129 SPOT									0.00	80,000,000	40,000,000
Total For IBL129									0.00	80,000,000	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL130 On 22/07/2022 Spot Bond					0.00000	100.20310				0.00	90,000,000	45,000,00
Total IBL130 SPOT										0.00	90,000,000	45,000,00
Total For IBL130										0.00	90,000,000	45,000,00
IBL132 On 12/08/2024 Spot Bond					0.00000	101.16763				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.85014				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.28974				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.00724				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.94329				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.83524				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.76533				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.94190				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.93709				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.60333				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.39827				0.00	0	
Total IBL147 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 IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.81834				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.85379				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	96.92494				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.93023				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.13751				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.10022				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.10339				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.12603				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.26645				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.25395				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.33273				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.22677				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.96743				0.00	8,000,000,000	2,000,000,00
Total IBL167 SPOT										0.00	8,000,000,000	2,000,000,00
Total For IBL167										0.00	8,000,000,000	2,000,000,00
IBL168 On 18/05/2026 Spot Bond					0.00000	101.00197				0.00	0	250,000,00
Total IBL168 SPOT										0.00	0	250,000,00
Total For IBL168										0.00	0	250,000,00
IBL177 On 19/07/2024 Spot Bond					0.00000	100.13724				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.14193				0.00	2,000,000,000	1,260,000,00
Total IBL178 SPOT										0.00	2,000,000,000	1,260,000,00
Total For IBL178										0.00	2,000,000,000	1,260,000,00
IBL179 On 15/11/2021 Spot Bond					0.00000	100.97147				0.00	0	
Total IBL179 SPOT										0.00	0	
Total For IBL179										0.00	0	
IBL180 On 19/11/2021 Spot Bond					0.00000	100.91911				0.00	0	500,000,00
Total IBL180 SPOT										0.00	0	500,000,00
Total For IBL180										0.00	0	500,000,00
IBL181 On 25/08/2024 Spot Bond					0.00000	100.87591				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.90702				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL183 On 30/11/2021 Spot Bond					0.00000	100.77056				0.00	0	
Total IBL183 SPOT										0.00	0	
Total For IBL183										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.65987				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.68323				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL192 On 08/10/2026 Spot Bond					0.00000	100.29797				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.13988				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.53000	1.53000	1.53000	175.38618				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.15500	108.56829	7.15500	108.48536				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.80000	175.50448	1.80000	175.26479				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.52500	108.97544	5.52500	108.91089				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.65976				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.75000	106.30086	8.75000	106.20195		7,404,250,000,000.00		846,200,000	456,865,900	
Total IDCG06 SPOT								7,404,250,000,000.00		846,200,000	456,865,900	
Total For IDCG06								7,404,250,000,000.00		846,200,000	456,865,900	
IDCG08 On 13/05/2030 Spot Bond			10.33500	110.53719	10.33500	110.60518				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.79928				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.47000	109.68283	9.47000	109.57197				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.23957				0.00	100,000,000	50,000,000
Total IDCG13 SPOT										0.00	100,000,000	50,000,000

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 IDCG13										0.00	100,000,000	50,000,000
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.07169				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.15621				0.00	0	6,200,000,000
Total IDCG15 SPOT										0.00	0	6,200,000,000
Total For IDCG15										0.00	0	6,200,000,000
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.79223				0.00	0	5,000,000,000
Total IDCG16 SPOT										0.00	0	5,000,000,000
Total For IDCG16										0.00	0	5,000,000,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.18453				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.64102				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.38706				0.00	0	400,000,000
Total IDCG19 SPOT										0.00	0	400,000,000
Total For IDCG19										0.00	0	400,000,000
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.54502				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.24733				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.09380				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.65735				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 10/12/2024 Spot Bond			8.20000	104.84011	8.20000	104.74807				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.41992				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.79444				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.13333				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.26702				0.00	0	340,000,00
Total INLV06 SPOT										0.00	0	340,000,00
Total For INLV06										0.00	0	340,000,00
INLV07 On 09/03/2026 Spot Bond					0.00000	99.07426				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	103.28070				0.00	0	90,000,00
Total INLV08 SPOT										0.00	0	90,000,00
Total For INLV08										0.00	0	90,000,00
INLV09 On 24/08/2026 Spot Bond					0.00000	102.07516				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.65478				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.55766				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.56771				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.49373				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF22 On 14/06/2022 Spot Bond					0.00000	100.87182				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.25837				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.21012				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.18507				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.20671				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.47412				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.01855				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.43091				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.69735				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC35 On 10/11/2021 Spot Bond					0.00000	100.92778				0.00	0	
Total IPFC35 SPOT										0.00	0	
Total For IPFC35										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.64978				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	100.69222	2.75000	100.66209				0.00	0	
Total IV017/R212 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 IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.04000	187.58035	5.04000	187.25853				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.86742				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV039 On 31/01/2022 Spot Bond			2.95000	2.95000	2.95000	174.74963				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.70623				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.47000	8.47000	8.47000	105.68593				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	99.91850				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.39500	175.24851	2.39500	174.99788				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.43198				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.20645				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.94000	188.66102	4.94000	188.33933				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.95000	104.72204	6.95000	104.64284				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.33215				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.62154				0.00	140,000,000	70,000,000
Total IVC140 SPOT										0.00	140,000,000	70,000,000
Total For IVC140										0.00	140,000,000	70,000,000
IVC144 On 03/12/2021 Spot Bond					0.00000	100.84358				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.21754				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.26061				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.55188				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.82734				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.81495				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.90608				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC159 On 06/06/2023 Spot Bond					0.00000	100.88180				0.00	138,000,000	69,000,000
Total IVC159 SPOT										0.00	138,000,000	69,000,000
Total For IVC159										0.00	138,000,000	69,000,000
IVC163 On 17/03/2022 Spot Bond					0.00000	100.66628				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.81382				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.53030				0.00	60,000,000	30,000,000
Total IVC177 SPOT										0.00	60,000,000	30,000,000
Total For IVC177										0.00	60,000,000	30,000,000
IVC178 On 09/07/2023 Spot Bond					0.00000	100.30096				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.09012				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.81015				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.66198				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.69607	7.40000	102.61456				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.95512				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.97481				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	101.14998				0.00	0	
Total IVC189 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 IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.66753				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.83075	7.23000	101.75217				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.42031				0.00	60,000,000	30,000,000
Total IVC196 SPOT										0.00	60,000,000	30,000,000
Total For IVC196										0.00	60,000,000	30,000,000
IVC198 On 13/08/2026 Spot Bond					0.00000	101.42756				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.90317				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.28112	7.45000	101.19930				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.91315				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	109.69544	3.91012	104.03496				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.10827				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVZ064 On 28/10/2021 Spot Bond			4.00000	4.00000	4.00000	4.00000				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	99.90147				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	99.82496				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.66415				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	99.58610				0.00	0	
Total IVZ068 SPOT										0.00	0	
Total For IVZ068										0.00	0	
IVZ069 On 09/12/2021 Spot Bond			4.10000	4.10000	4.10000	99.50818				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	99.44149				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	99.18802				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	99.10978				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	98.95367				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	100.75165				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.54350				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	101.08674				0.00	60,000,000	30,000,000
Total KAP013 SPOT										0.00	60,000,000	30,000,000
Total For KAP013										0.00	60,000,000	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP014 On 19/07/2024 Spot Bond					0.00000	100.14875				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.94579				0.00	10,000,000,000	2,500,000,000
Total KAP015 SPOT										0.00	10,000,000,000	2,500,000,000
Total For KAP015										0.00	10,000,000,000	2,500,000,000
KAP016 On 29/04/2022 Spot Bond					0.00000	100.31852				0.00	120,000,000	60,000,000
Total KAP016 SPOT										0.00	120,000,000	60,000,000
Total For KAP016										0.00	120,000,000	60,000,000
KAP017 On 19/10/2023 Spot Bond					0.00000	100.16229				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.35226				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.01405				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.68301				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.68539				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.90431				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.95000	120.83290	8.95000	120.71702				0.00	0	1,148,000
Total KW01 SPOT										0.00	0	1,148,000
Total For KW01										0.00	0	1,148,000
LGL05 On 12/12/2021 Spot Bond					0.00000	100.94456				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.94500	103.65525	6.94500	103.57751			562,545,000,000.00		81,000,000	40,500,000
Total LGL06 SPOT									562,545,000,000.00		81,000,000	40,500,000

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 LGL06										562,545,000,000.00	81,000,000	40,500,000
LGL07 On 04/10/2022 Spot Bond					0.00000	101.30194				0.00	100,000,000	50,000,000
Total LGL07 SPOT										0.00	100,000,000	50,000,000
Total For LGL07										0.00	100,000,000	50,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	101.64336				0.00	0	0
Total LGL08 SPOT										0.00	0	0
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	103.06438				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LGL10 On 08/10/2025 Spot Bond					0.00000	99.83136				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	101.25442				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	102.05433				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	100.68736				0.00	0	0
Total LRFA3 SPOT										0.00	0	0
Total For LRFA3										0.00	0	0
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.03267				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	101.06134				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	100.88563				0.00	1,000,000,000	1,400,000,000
Total MBF063 SPOT										0.00	1,000,000,000	1,400,000,000
Total For MBF063										0.00	1,000,000,000	1,400,000,000
MBF06: On 30/09/2022 Spot Bond					0.00000	100.63993				0.00	0	2,000,000,000
Total MBF065 SPOT										0.00	0	2,000,000,000
Total For MBF065										0.00	0	2,000,000,000
MBF06 On 17/11/2021 Spot Bond					0.00000	100.86578				0.00	0	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
Total MBF067 SPOT										0.00	0	200,000,00
Total For MBF067										0.00	0	200,000,00
MBF067 On 17/11/2023 Spot Bond					0.00000	100.93561				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF068 On 28/05/2022 Spot Bond					0.00000	100.72731				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF069 On 28/05/2024 Spot Bond					0.00000	101.08514				0.00	100,000,000	50,000,00
Total MBF070 SPOT										0.00	100,000,000	50,000,00
Total For MBF070										0.00	100,000,000	50,000,00
MBF070 On 17/09/2024 Spot Bond					0.00000	100.55075				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.47837				0.00	60,000,000	30,000,00
Total MBP038 SPOT										0.00	60,000,000	30,000,00
Total For MBP038										0.00	60,000,000	30,000,00
MBP038 On 23/02/2023 Spot Bond					0.00000	100.92509				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP040 On 27/07/2023 Spot Bond					0.00000	100.02472				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP043 On 27/09/2023 Spot Bond					0.00000	100.79528				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP045 On 26/02/2022 Spot Bond					0.00000	100.97968				0.00	80,000,000	940,000,00
Total MBP046 SPOT										0.00	80,000,000	940,000,00
Total For MBP046										0.00	80,000,000	940,000,00
MBP046 On 26/02/2024 Spot Bond					0.00000	100.85840				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP047 On 27/03/2022 Spot Bond					0.00000	100.42618				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 27/03/2024 Spot Bond					0.00000	100.43489				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.17791				0.00	460,000,000	830,000,000
Total MBP050 SPOT										0.00	460,000,000	830,000,000
Total For MBP050										0.00	460,000,000	830,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.88298				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.42013				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.20000	8.20000	8.20000	112.28928				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.34400	105.77165	6.34400	105.69987			422,510,400,000.00	0.00	66,600,000	1,163,300,000
Total MMIG05 SPOT									422,510,400,000.00	0.00	66,600,000	1,163,300,000
Total For MMIG05									422,510,400,000.00	0.00	66,600,000	1,163,300,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.36295				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.70539				0.00	600,000,000	300,000,000
Total MMIG07 SPOT										0.00	600,000,000	300,000,000
Total For MMIG07										0.00	600,000,000	300,000,000
MML01 On 10/12/2026 Spot Bond					0.00000	101.64792				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.85000	105.43995	8.85000	105.34020				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.78221				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.10000	94.96553	9.10000	95.15935				0.00	0	
Total MML04 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 MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.08274				0.00	40,000,000	40,000,00
Total MTN07 SPOT										0.00	40,000,000	40,000,00
Total For MTN07										0.00	40,000,000	40,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	100.97698				0.00	25,740,000,000	17,130,000,00
Total MTN09 SPOT										0.00	25,740,000,000	17,130,000,00
Total For MTN09										0.00	25,740,000,000	17,130,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	101.62443				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.61871				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.53052				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	101.14186				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.18557				0.00	0	15,000,000,00
Total MTN15 SPOT										0.00	0	15,000,000,00
Total For MTN15										0.00	0	15,000,000,00
MTN16 On 30/05/2022 Spot Bond					0.00000	100.72465				0.00	0	900,000,00
Total MTN16 SPOT										0.00	0	900,000,00
Total For MTN16										0.00	0	900,000,00
MTN17 On 30/05/2024 Spot Bond					0.00000	101.45728				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.22549				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.77740				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.61219				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.65396				0.00	0	50,000,00
Total MTN21 SPOT										0.00	0	50,000,00
Total For MTN21										0.00	0	50,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	99.99987				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.79500	100.31030	8.79500	100.21650				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.99982				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.61831				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.85020				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.31402				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.63550				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.89554				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.92479				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.39602				0.00	0	1,000,000,00
Total MTNC24 SPOT										0.00	0	1,000,000,00
Total For MTNC24										0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
MWAR(On 22/11/2021 Spot Bond					0.00000	101.03474				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.03474				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.10789				0.00	0	300,000,00
Total MWAR05 SPOT										0.00	0	300,000,00
Total For MWAR05										0.00	0	300,000,00
MWAR(On 22/02/2024 Spot Bond					0.00000	101.10781				0.00	60,000,000	30,000,00
Total MWAR06 SPOT										0.00	60,000,000	30,000,00
Total For MWAR06										0.00	60,000,000	30,000,00
N6D26 On 20/03/2026 Spot Bond					0.00000	101.09961				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.62983				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.80976				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.15950				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.54818				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.70388				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.83604				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.95743				0.00	0	
Total N7E25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For N7E25									0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.68500	105.30903	6.68500	105.23378			0.00	0	
Total NAM01 SPOT									0.00	0	
Total For NAM01									0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.03500	107.41377	7.03500	107.33309			0.00	0	
Total NAM03 SPOT									0.00	0	
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.73000	105.53503	9.73000	105.42610			0.00	0	23,242,00
Total NAM04 SPOT									0.00	0	23,242,00
Total For NAM04									0.00	0	23,242,00
NBG01 On 29/04/2022 Spot Bond					0.00000	100.16668			0.00	20,000,000	10,000,00
Total NBG01G SPOT									0.00	20,000,000	10,000,00
Total For NBG01G									0.00	20,000,000	10,000,00
NBG02 On 30/04/2024 Spot Bond					0.00000	100.11506			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	99.99992			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.33604			0.00	114,000,000	57,000,00
Total NBG04G SPOT									0.00	114,000,000	57,000,00
Total For NBG04G									0.00	114,000,000	57,000,00
NBG05 On 25/10/2024 Spot Bond					0.00000	100.05423			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	99.99984			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.60000	107.95495	6.60000	107.87752		66,000,000,000.00		10,000,000	5,000,00
Total NBK13A SPOT								66,000,000,000.00		10,000,000	5,000,00
Total For NBK13A								66,000,000,000.00		10,000,000	5,000,00
NBK15 On 11/02/2022 Spot Bond			5.90000	102.71802	5.90000	102.65271			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.11400	108.77735	7.11400	108.69473		866,485,200,000.00		121,800,000	60,900,00

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 NBK16A SPOT									866,485,200,000.00	121,800,000	60,900,00
Total For NBK16A									866,485,200,000.00	121,800,000	60,900,00
NBK17/ On 22/04/2026 Spot Bond			8.35000	106.16323	8.35000	106.06784			0.00	0	
Total NBK17A SPOT									0.00	0	
Total For NBK17A									0.00	0	
NBK19/ On 01/06/2022 Spot Bond			6.43000	105.84291	6.43000	105.76972			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20/ On 01/06/2026 Spot Bond			7.66000	114.61124	7.66000	114.51712		1,446,208,000,000.00		188,800,000	94,400,00
Total NBK20A SPOT									1,446,208,000,000.00	188,800,000	94,400,00
Total For NBK20A									1,446,208,000,000.00	188,800,000	94,400,00
NBK21/ On 21/07/2027 Spot Bond			8.61500	111.92539	8.61500	111.82282			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.52500	109.12329	5.52500	109.05866			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23/ On 19/11/2025 Spot Bond			7.33500	116.38834	7.33500	116.29725		566,262,000,000.00		77,200,000	38,600,00
Total NBK23A SPOT									566,262,000,000.00	77,200,000	38,600,00
Total For NBK23A									566,262,000,000.00	77,200,000	38,600,00
NBK24/ On 19/11/2027 Spot Bond			8.37500	116.90683	8.37500	116.80262			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	101.13885			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25/ On 17/02/2023 Spot Bond			6.01500	6.01500	6.01500	107.82872			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.36699			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	41.74278	100.00000	41.37646			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	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
NBK26I On 22/04/2026 Spot Bond					0.00000	102.68090				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			8.68500	114.38608	8.68500	114.28043			634,005,000,000.00		73,000,000	36,500,000
Total NBK27A SPOT									634,005,000,000.00		73,000,000	36,500,000
Total For NBK27A									634,005,000,000.00		73,000,000	36,500,000
NBK28I On 02/08/2023 Spot Bond			6.15500	108.78775	6.15500	108.71609				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29I On 31/07/2026 Spot Bond			7.87500	112.88408	7.87500	112.78934			896,175,000,000.00		113,800,000	56,900,000
Total NBK29A SPOT									896,175,000,000.00		113,800,000	56,900,000
Total For NBK29A									896,175,000,000.00		113,800,000	56,900,000
NBK30I On 20/02/2024 Spot Bond			6.38500	108.68660	6.38500	108.61238			148,132,000,000.00		23,200,000	11,600,000
Total NBK30A SPOT									148,132,000,000.00		23,200,000	11,600,000
Total For NBK30A									148,132,000,000.00		23,200,000	11,600,000
NBK31I On 09/11/2023 Spot Bond			6.10500	110.71309	6.10500	110.64074				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	102.39768				0.00	220,000,000	110,000,000
Total NBK31B SPOT										0.00	220,000,000	110,000,000
Total For NBK31B										0.00	220,000,000	110,000,000
NBK35I On 10/05/2023 Spot Bond					0.00000	102.84181				0.00	28,000,000	14,000,000
Total NBK35B SPOT										0.00	28,000,000	14,000,000
Total For NBK35B										0.00	28,000,000	14,000,000
NBK36I On 10/05/2026 Spot Bond					0.00000	104.96644				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.52500	10.52500	10.52500	74.08623				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.80092				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.25115				0.00	0	700,000,000
Total NBK42B SPOT										0.00	0	700,000,000

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 NBK42B										0.00	0	700,000,00
NBK43I On 20/02/2024 Spot Bond					0.00000	102.64986				0.00	32,000,000	26,000,00
Total NBK43B SPOT										0.00	32,000,000	26,000,00
Total For NBK43B										0.00	32,000,000	26,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	101.69780				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.98498				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.35795				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	101.05754				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.77498				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.05184				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.99902				0.00	0	500,000,00
Total NBK51B SPOT										0.00	0	500,000,00
Total For NBK51B										0.00	0	500,000,00
NBK52I On 21/02/2024 Spot Bond					0.00000	101.64364				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.50465				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.65204				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.03958				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	99.94951				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.02833				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.37658				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.08073				0.00	240,000,000	120,000,000
Total NBKB59 SPOT										0.00	240,000,000	120,000,000
Total For NBKB59										0.00	240,000,000	120,000,000
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.28560				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.01303				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.14309				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.20356				0.00	0	500,000,000
Total NBKB64 SPOT										0.00	0	500,000,000
Total For NBKB64										0.00	0	500,000,000
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.61924				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			9.69500	103.25246	9.69500	103.14449				0.00	0	
Total NCLN83 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 NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.61394				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.73000	102.80503	9.73000	102.69716				0.00	0	2,258,60
Total NCLN85 SPOT										0.00	0	2,258,60
Total For NCLN85										0.00	0	2,258,60
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.61924				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.62759				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.63818				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.73744				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.73744				0.00	60,000,000	30,000,00
Total NDAL03 SPOT										0.00	60,000,000	30,000,00
Total For NDAL03										0.00	60,000,000	30,000,00
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.02580				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.14653				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.83429				0.00	0	100,000,00
Total NGL02 SPOT										0.00	0	100,000,00
Total For NGL02										0.00	0	100,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	101.39577				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.78534				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.95807				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.08002				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.53888				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.49370				0.00	0	1,700,000,00
Total NGL08 SPOT										0.00	0	1,700,000,00
Total For NGL08										0.00	0	1,700,000,00
NGL09 On 19/06/2026 Spot Bond					0.00000	101.81485				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.04863				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.29845				0.00	0	760,000,00
Total NGLT1B SPOT										0.00	0	760,000,00
Total For NGLT1B										0.00	0	760,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	103.82414				0.00	0	900,000,00
Total NGT103 SPOT										0.00	0	900,000,00
Total For NGT103										0.00	0	900,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	104.51647				0.00	0	60,000,00
Total NGT104 SPOT										0.00	0	60,000,00
Total For NGT104										0.00	0	60,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	104.34986				0.00	0	1,100,000,00
Total NGT105 SPOT										0.00	0	1,100,000,00
Total For NGT105										0.00	0	1,100,000,00
NGT10 On 05/08/2025 Spot Bond					0.00000	102.68069				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 19/11/2025 Spot Bond					0.00000	105.14225				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.23177				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.92658				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.25414				0.00	80,000,000	40,000,000
Total NHM007 SPOT										0.00	80,000,000	40,000,000
Total For NHM007										0.00	80,000,000	40,000,000
NHM00 On 26/04/2022 Spot Bond					0.00000	101.16144				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.61116				0.00	80,000,000	40,000,000
Total NHM011 SPOT										0.00	80,000,000	40,000,000
Total For NHM011										0.00	80,000,000	40,000,000
NHM01 On 13/06/2022 Spot Bond					0.00000	101.78378				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	101.22650				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.89106				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.72171				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	104.34185				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.54975				0.00	0	
Total NHM019 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 NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.99743				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.00000	5.00000	5.00000	218.71516				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.65000	3.65000	3.65000	202.93894				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.35500	3.35500	3.35500	151.00501				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.63500	3.63500	3.63500	111.30394				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.97000	4.97000	4.97000	110.43618				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.46000	3.46000	3.46000	150.51469				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	203.70495	3.45000	203.39067				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.26000	3.26000	3.26000	151.45024				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.29500	3.29500	3.29500	207.17981				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.44000	205.75321	3.44000	205.43556				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.08500	109.02981	5.08500	108.84285				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.78739				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.82170				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	98.89762				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	135.10059				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.76527				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.91120				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.33187				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.03668				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.87052				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.25550				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN037 On 28/02/2023 Spot Bond					0.00000	124.50523				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.96706				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.05296				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.51106				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	149.60675				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.41185				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	149.39031				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	143.91119				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.71247				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	128.81653				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.23427				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	97.23124				0.00	0	
Total NN056 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 NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	93.01387				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.49953				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.75004				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.64382				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.97214				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.76036				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.63900				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	101.00767				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.63841				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.73294				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.69832				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.63841				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.23911				0.00	180,000,000	90,000,000
Total NN114 SPOT										0.00	180,000,000	90,000,000
Total For NN114										0.00	180,000,000	90,000,000
NN115 On 13/10/2023 Spot Bond					0.00000	100.31595				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.15920				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	100.72931				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	124.41000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	120.86000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	126.51000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	124.99000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	124.71597				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	116.15123				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	100.97244				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02! On 17/02/2026 Spot Bond					0.00000	91.10185				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02! On 19/04/2022 Spot Bond					0.00000	110.77081				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	116.15123				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03! On 19/04/2022 Spot Bond					0.00000	110.75908				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03! On 29/12/2021 Spot Bond					0.00000	100.40931				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	93.31544				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04! On 29/10/2021 Spot Bond					0.00000	102.21089				0.00	0	
Total NNF044 SPOT										0.00	0	
Total For NNF044										0.00	0	
NNF04! On 29/10/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF045 SPOT										0.00	0	
Total For NNF045										0.00	0	
NNF04! On 04/08/2026 Spot Bond					0.00000	99.12335				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04! On 05/11/2021 Spot Bond					0.00000	102.15473				0.00	0	
Total NNF047 SPOT										0.00	0	
Total For NNF047										0.00	0	
NNF04! On 05/05/2022 Spot Bond					0.00000	99.91026				0.00	0	
Total NNF048 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF048										0.00	0	
NNF04: On 08/11/2021 Spot Bond					0.00000	99.87322				0.00	0	
Total NNF049 SPOT										0.00	0	
Total For NNF049										0.00	0	
NNF05: On 12/11/2021 Spot Bond					0.00000	101.02696				0.00	0	
Total NNF050 SPOT										0.00	0	
Total For NNF050										0.00	0	
NNF05: On 18/11/2021 Spot Bond					0.00000	100.94192				0.00	0	
Total NNF051 SPOT										0.00	0	
Total For NNF051										0.00	0	
NNF05: On 22/02/2022 Spot Bond					0.00000	100.94092				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05: On 23/11/2021 Spot Bond					0.00000	100.87308				0.00	0	
Total NNF053 SPOT										0.00	0	
Total For NNF053										0.00	0	
NNF05: On 30/11/2021 Spot Bond					0.00000	100.77864				0.00	0	
Total NNF054 SPOT										0.00	0	
Total For NNF054										0.00	0	
NNF05: On 08/12/2021 Spot Bond					0.00000	100.65382				0.00	0	
Total NNF055 SPOT										0.00	0	
Total For NNF055										0.00	0	
NNF05: On 13/12/2021 Spot Bond					0.00000	100.58036				0.00	0	
Total NNF056 SPOT										0.00	0	
Total For NNF056										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.50789				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.49941				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.49941				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.86193				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06(On 28/03/2022 Spot Bond					0.00000	100.42610				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06(On 29/12/2021 Spot Bond					0.00000	100.40981				0.00	0	
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF06(On 29/12/2021 Spot Bond					0.00000	100.41385				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	
NNF06(On 04/01/2022 Spot Bond					0.00000	100.39658				0.00	0	
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	
NNF06(On 13/01/2022 Spot Bond					0.00000	100.21756				0.00	0	
Total NNF064 SPOT										0.00	0	
Total For NNF064										0.00	0	
NNF06(On 13/01/2022 Spot Bond					0.00000	100.21756				0.00	0	
Total NNF065 SPOT										0.00	0	
Total For NNF065										0.00	0	
NNF06(On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NQ1A1(On 22/05/2052 Spot Bond					0.00000	131.95991				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2(On 22/05/2052 Spot Bond					0.00000	85.56262				0.00	0	138,592,80
Total NQ1A24 SPOT										0.00	0	138,592,80
Total For NQ1A24										0.00	0	138,592,80
NQ1A2(On 22/05/2022 Spot Bond					0.00000	101.02380				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2(On 22/05/2023 Spot Bond					0.00000	101.02572				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.94616				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.77285				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	111.72703				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	101.09889				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2022 Spot Bond					0.00000	101.05307				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	100.85497				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	113.87524				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D: On 22/05/2052 Spot Bond					0.00000	100.88233				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			7.10500	104.92373	7.10500	104.84348			99,470,000,000.00	14,000,000	7,117,600	
Total NRA022 SPOT									99,470,000,000.00	14,000,000	7,117,600	
Total For NRA022									99,470,000,000.00	14,000,000	7,117,600	
NRA02: On 31/05/2023 Spot Bond			2.61000	203.84985	2.61000	203.55372			0.00	0	7,703,500,000	
Total NRA023 SPOT									0.00	0	7,703,500,000	
Total For NRA023									0.00	0	7,703,500,000	
NRA02: On 30/11/2028 Spot Bond			10.14000	115.64307	10.14000	115.51814			0.00	0	761,474,000	
Total NRA028 SPOT									0.00	0	761,474,000	
Total For NRA028									0.00	0	761,474,000	
NRA02: On 30/11/2028 Spot Bond			100.00000	17.55219	100.00000	17.39732			0.00	0		
Total NRA028/R186 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 Intert
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.70946				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.45746				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.01120				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.64860				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.65729				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.53577				0.00	0	1,600,000,00
Total NTC29 SPOT										0.00	0	1,600,000,00
Total For NTC29										0.00	0	1,600,000,00
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	100.75336				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.99068				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.59280				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.82411				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.39500	102.69499	6.39500	102.62476			383,700,000,000.00		60,000,000	30,000,00

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 OML06 SPOT									383,700,000,000.00	60,000,000	30,000,000
Total For OML06									383,700,000,000.00	60,000,000	30,000,000
OML07 On 19/03/2025 Spot Bond			7.93000	110.12592	7.93000	110.03133			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
OML09 On 14/09/2022 Spot Bond			6.62000	104.99807	6.62000	104.92253			0.00	0	
Total OML09 SPOT									0.00	0	
Total For OML09									0.00	0	
OML10 On 14/09/2025 Spot Bond			8.40500	111.06244	8.40500	110.96145			0.00	0	660,000,000
Total OML10 SPOT									0.00	0	660,000,000
Total For OML10									0.00	0	660,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	100.60075			0.00	100,000,000	50,000,000
Total OML11 SPOT									0.00	100,000,000	50,000,000
Total For OML11									0.00	100,000,000	50,000,000
OML12 On 12/11/2025 Spot Bond					0.00000	102.56535			0.00	0	
Total OML12 SPOT									0.00	0	
Total For OML12									0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.52702			0.00	0	100,000,000
Total OML13 SPOT									0.00	0	100,000,000
Total For OML13									0.00	0	100,000,000
PEP01 On 10/03/2023 Spot Bond					0.00000	101.00645			0.00	0	
Total PEP01 SPOT									0.00	0	
Total For PEP01									0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.01549			0.00	0	
Total PEP02 SPOT									0.00	0	
Total For PEP02									0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.34602			0.00	0	
Total PEP03 SPOT									0.00	0	
Total For PEP03									0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.09363			0.00	0	
Total PEP04 SPOT									0.00	0	
Total For PEP04									0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.91883			0.00	0	
Total PMM51 SPOT									0.00	0	
Total For PMM51									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
PMM56 On 28/02/2023 Spot Bond					0.00000	100.93717				0.00	80,000,000	40,000,000
Total PMM56 SPOT										0.00	80,000,000	40,000,000
Total For PMM56										0.00	80,000,000	40,000,000
PMM57 On 08/10/2023 Spot Bond					0.00000	100.33574				0.00	0	0
Total PMM57 SPOT										0.00	0	0
Total For PMM57										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.06131				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0
Total For PRE2A3										0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.19503				0.00	0	0
Total PRE2B1 SPOT										0.00	0	0
Total For PRE2B1										0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	101.21413				0.00	0	0
Total PRE2C1 SPOT										0.00	0	0
Total For PRE2C1										0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	101.23323				0.00	0	0
Total PRE2D1 SPOT										0.00	0	0
Total For PRE2D1										0.00	0	0
R186 On 21/12/2026 Spot Bond			7.94000	114.44816	7.95000	114.30652				002,752,435,730,000.00	2,015,460,004,500	2,613,287,601,100
Total R186 SPOT										12,752,435,730,000.00	015,460,004,500	513,287,601,100
Total For R186										12,752,435,730,000.00	015,460,004,500	513,287,601,100
R197 On 07/12/2023 Spot Bond			1.38000	327.53939	1.33000	327.42949				99,814,422,132,000.00	72,329,291,400	87,617,309,400
Total R197 SPOT										19,814,422,132,000.00	72,329,291,400	87,617,309,400
Total For R197										19,814,422,132,000.00	72,329,291,400	87,617,309,400
R202 On 07/12/2033 Spot Bond			4.00000	240.90725	4.00000	240.52137				147,430,376,000,000.00	36,857,594,000	205,344,502,000
Total R202 SPOT										17,430,376,000,000.00	36,857,594,000	205,344,502,000
Total For R202										17,430,376,000,000.00	36,857,594,000	205,344,502,000
R2023 On 28/02/2023 Spot Bond			5.45000	104.24110	5.43500	104.19870				422,809,739,415,000.00	77,579,768,700	906,281,535,100
Total R2023 SPOT										22,809,739,415,000.00	77,579,768,700	906,281,535,100
Total For R2023										22,809,739,415,000.00	77,579,768,700	906,281,535,100
R2030 On 31/01/2030 Spot Bond			9.48500	93.65657	9.49500	93.50898				537,779,614,239,500.00	1,110,994,160,700	1,868,957,022,300
Total R2030 SPOT										17,779,614,239,500.00	110,994,160,700	368,957,022,300
Total For R2030										17,779,614,239,500.00	110,994,160,700	368,957,022,300
R2032 On 31/03/2032 Spot Bond			10.07000	89.15922	10.07000	89.06302				296,029,858,149,000.00	1,121,750,730,700	1,579,027,432,100
Total R2032 SPOT										16,029,858,149,000.00	121,750,730,700	579,027,432,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total For R2032									16,029,858,149,000.00	121,750,730,700	579,027,432,10
R2035 On 28/02/2035 Spot Bond			10.54500	89.70841	10.55500	89.54197			948,557,417,180,000.00	753,775,004,000	1,157,355,745,60
Total R2035 SPOT									18,557,417,180,000.00	753,775,004,000	157,355,745,60
Total For R2035									18,557,417,180,000.00	753,775,004,000	157,355,745,60
R2037 On 31/01/2037 Spot Bond			10.75000	85.45471	10.78000	85.16337			286,782,838,775,000.00	863,886,775,700	1,494,045,687,50
Total R2037 SPOT									16,782,838,775,000.00	863,886,775,700	494,045,687,50
Total For R2037									16,782,838,775,000.00	863,886,775,700	494,045,687,50
R2040 On 31/01/2040 Spot Bond			10.87500	87.52524	10.89500	87.28586			112,695,154,825,000.00	470,132,887,800	956,877,998,90
Total R2040 SPOT									12,695,154,825,000.00	470,132,887,800	956,877,998,90
Total For R2040									12,695,154,825,000.00	470,132,887,800	956,877,998,90
R2044 On 31/01/2044 Spot Bond			10.90000	84.34202	10.91500	84.13891			663,526,369,680,000.00	519,589,575,200	1,683,589,515,90
Total R2044 SPOT									13,526,369,680,000.00	519,589,575,200	683,589,515,90
Total For R2044									13,526,369,680,000.00	519,589,575,200	683,589,515,90
R2048 On 28/02/2048 Spot Bond			10.85500	83.30429	10.87000	83.09814			602,469,940,287,500.00	3,556,192,532,500	1,443,710,198,20
Total R2048 SPOT									12,469,940,287,500.00	556,192,532,500	443,710,198,20
Total For R2048									12,469,940,287,500.00	556,192,532,500	443,710,198,20
R209 On 31/03/2036 Spot Bond			10.51000	69.28603	10.52500	69.12363			349,515,869,731,000.00	413,845,468,100	937,616,714,00
Total R209 SPOT									19,515,869,731,000.00	413,845,468,100	937,616,714,00
Total For R209									19,515,869,731,000.00	413,845,468,100	937,616,714,00
R210 On 31/03/2028 Spot Bond			2.94000	211.83728	2.94000	211.52167			58,245,602,142,000.00	19,811,429,300	81,185,151,00
Total R210 SPOT									18,245,602,142,000.00	19,811,429,300	81,185,151,00
Total For R210									18,245,602,142,000.00	19,811,429,300	81,185,151,00
R212 On 31/01/2022 Spot Bond			1.20000	175.76337	1.20000	175.53477			005,960,000,000,000.00	838,300,000,000	514,468,792,10
Total R212 SPOT									15,960,000,000,000.00	838,300,000,000	514,468,792,10
Total For R212									15,960,000,000,000.00	838,300,000,000	514,468,792,10
R213 On 28/02/2031 Spot Bond			9.83000	84.17426	9.83500	84.05839			921,172,307,133,000.00	500,627,905,100	857,716,611,40
Total R213 SPOT									11,172,307,133,000.00	500,627,905,100	857,716,611,40
Total For R213									11,172,307,133,000.00	500,627,905,100	857,716,611,40
R214 On 28/02/2041 Spot Bond			10.89000	65.99274	10.90500	65.82961			305,517,621,398,000.00	2,048,256,898,200	941,248,198,00
Total R214 SPOT									15,517,621,398,000.00	048,256,898,200	941,248,198,00
Total For R214									15,517,621,398,000.00	048,256,898,200	941,248,198,00
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.87386			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.48705			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.08612				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.23543				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.96075				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2022 Spot Bond					0.00000	101.08484				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	99.52529				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	99.19905				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.64685				0.00	0	200,000,00
Total RDFB19 SPOT										0.00	0	200,000,00
Total For RDFB19										0.00	0	200,000,00
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.54259				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.56767				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.45062				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.89461				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.62500				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	99.92562				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	100.01639				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	101.52232				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	100.66602				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	99.83229				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2021 Spot Bond					0.00000	101.35324				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	99.99979				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	101.26797				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.31624				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.31008				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.49572				0.00	0	
Total RED705 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 RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.28002				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.91758				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.08683				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.11147				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	99.85849				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.61047				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			7.11500	108.35811	7.11500	108.27535				0.00	0	5,200,290,20
Total RW23 SPOT										0.00	0	5,200,290,20
Total For RW23										0.00	0	5,200,290,20
RW28 On 10/12/2028 Spot Bond			12.09000	95.40187	12.09000	95.27956				0.00	0	123,972,00
Total RW28 SPOT										0.00	0	123,972,00
Total For RW28										0.00	0	123,972,00
RW31 On 30/06/2031 Spot Bond			11.13500	100.99553	11.13500	100.87599				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.79097				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.18500	101.00783	10.18500	100.89822				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total RWL28 SPOT									0.00	0	
Total For RWL28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.59500	108.25844	5.59500	108.19353			0.00	0	
Total SBK23 SPOT									0.00	0	
Total For SBK23									0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	99.94697			0.00	0	100,000,00
Total SBN02 SPOT									0.00	0	100,000,00
Total For SBN02									0.00	0	100,000,00
SBN03 On 03/08/2026 Spot Bond					0.00000	99.94397			0.00	0	100,000,00
Total SBN03 SPOT									0.00	0	100,000,00
Total For SBN03									0.00	0	100,000,00
SBS20 On 15/05/2026 Spot Bond			7.85000	112.92431	7.85000	112.82984			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.85270			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.74500	109.11529	6.74500	109.03664		859,313,000,000.00		127,400,000	63,700,00
Total SBS27 SPOT								859,313,000,000.00		127,400,000	63,700,00
Total For SBS27								859,313,000,000.00		127,400,000	63,700,00
SBS3 On 25/05/2026 Spot Bond			7.90500	104.69059	7.90500	104.60239			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.12000	111.19060	8.12000	111.09391		784,392,000,000.00		96,600,000	48,300,00
Total SBS31 SPOT								784,392,000,000.00		96,600,000	48,300,00
Total For SBS31								784,392,000,000.00		96,600,000	48,300,00
SBS34 On 19/09/2024 Spot Bond			6.94500	109.31676	6.94500	109.23433		352,806,000,000.00		50,800,000	25,400,00
Total SBS34 SPOT								352,806,000,000.00		50,800,000	25,400,00
Total For SBS34								352,806,000,000.00		50,800,000	25,400,00
SBS38 On 29/01/2025 Spot Bond			7.14000	107.90294	7.14000	107.82069		285,600,000,000.00		40,000,000	20,000,00
Total SBS38 SPOT								285,600,000,000.00		40,000,000	20,000,00
Total For SBS38								285,600,000,000.00		40,000,000	20,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS39 On 29/01/2030 Spot Bond			8.99500	106.60514	8.99500	106.50323				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.45500	104.12208	4.45500	104.07135				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.73000	103.91445	5.73000	108.82994				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.60500	110.07729	7.60500	115.29294				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.40000	110.97687	8.40000	116.27075				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.92000	108.03949	5.92000	107.97100				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.30121				0.00	100,000,000	100,000,000
Total SBS47 SPOT										0.00	100,000,000	100,000,000
Total For SBS47										0.00	100,000,000	100,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	100.23036				0.00	80,000,000	540,000,000
Total SBS49 SPOT										0.00	80,000,000	540,000,000
Total For SBS49										0.00	80,000,000	540,000,000
SBS50 On 31/01/2022 Spot Bond			4.27000	103.63634	4.27000	103.58837				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.60000	6.60000	6.60000	108.92456				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.40063				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.71365				0.00	0	
Total SBS53 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.22412				0.00	62,280,000,000	37,440,000,000
Total SBS55 SPOT										0.00	62,280,000,000	37,440,000,000
Total For SBS55										0.00	62,280,000,000	37,440,000,000
SBS56 On 12/06/2022 Spot Bond			5.06500	105.78963	5.06500	105.73182				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.34335				0.00	0	60,000,000
Total SBS57 SPOT										0.00	0	60,000,000
Total For SBS57										0.00	0	60,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	103.41640				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.58551				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.64166				0.00	0	10,000,000
Total SBS62 SPOT										0.00	0	10,000,000
Total For SBS62										0.00	0	10,000,000
SBS63 On 31/01/2026 Spot Bond					0.00000	100.82832				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.04003				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.77871				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.66128				0.00	1,140,000,000	870,000,000
Total SBS66 SPOT										0.00	1,140,000,000	870,000,000
Total For SBS66										0.00	1,140,000,000	870,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	101.35508				0.00	0	100,000,000
Total SBS67 SPOT										0.00	0	100,000,000
Total For SBS67										0.00	0	100,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	101.32929				0.00	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 SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.85812				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.73000	325.30368	1.73000	324.86201			58,820,000,000.00		34,000,000	17,000,000
Total SBSI11 SPOT									58,820,000,000.00		34,000,000	17,000,000
Total For SBSI11									58,820,000,000.00		34,000,000	17,000,000
SBSI14 On 07/12/2033 Spot Bond			5.02000	5.02000	5.02000	218.30400			0.00		0	
Total SBSI14 SPOT									0.00		0	
Total For SBSI14									0.00		0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.92250			0.00		0	
Total SBSS01 SPOT									0.00		0	
Total For SBSS01									0.00		0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.95451			0.00		0	
Total SBSS02 SPOT									0.00		0	
Total For SBSS02									0.00		0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.25523			0.00		0	30,000,000
Total SBT101 SPOT									0.00		0	30,000,000
Total For SBT101									0.00		0	30,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	103.64698			0.00		0	
Total SBT102 SPOT									0.00		0	
Total For SBT102									0.00		0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.05878			0.00	6,800,000,000	24,700,000	24,700,000
Total SBT103 SPOT									0.00	6,800,000,000	24,700,000	24,700,000
Total For SBT103									0.00	6,800,000,000	24,700,000	24,700,000
SBT104 On 30/09/2025 Spot Bond					0.00000	104.87070			0.00		0	
Total SBT104 SPOT									0.00		0	
Total For SBT104									0.00		0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			328,000,000,000.00		3,280,000,000	1,640,000,000
Total SBT105 SPOT									328,000,000,000.00		3,280,000,000	1,640,000,000
Total For SBT105									328,000,000,000.00		3,280,000,000	1,640,000,000
SBT106 On 31/12/2026 Spot Bond					0.00000	100.36658			0.00		0	460,000,000
Total SBT106 SPOT									0.00		0	460,000,000
Total For SBT106									0.00		0	460,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT201 On 13/02/2023 Spot Bond					0.00000	103.74019				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.50342				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.80500	111.17406	6.80500	111.09278				0.00	0	2,409,100,00
Total SBT203 SPOT										0.00	0	2,409,100,00
Total For SBT203										0.00	0	2,409,100,00
SBT204 On 16/04/2024 Spot Bond					0.00000	100.63701				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.66075				0.00	0	29,500,000,00
Total SBT206 SPOT										0.00	0	29,500,000,00
Total For SBT206										0.00	0	29,500,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	106.96184				0.00	0	3,200,000,00
Total SBT207 SPOT										0.00	0	3,200,000,00
Total For SBT207										0.00	0	3,200,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	103.41505				0.00	0	2,800,000,00
Total SBT208 SPOT										0.00	0	2,800,000,00
Total For SBT208										0.00	0	2,800,000,00
SBT209 On 29/06/2026 Spot Bond					0.00000	100.64074				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.70746				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.06920				0.00	0	90,000,00
Total SLI5 SPOT										0.00	0	90,000,00
Total For SLI5										0.00	0	90,000,00
SLI6 On 16/08/2028 Spot Bond					0.00000	101.10763				0.00	0	60,000,00
Total SLI6 SPOT										0.00	0	60,000,00
Total For SLI6										0.00	0	60,000,00
SLI7 On 16/08/2028 Spot Bond			8.89000	105.36078	8.89000	99.31095				0.00	0	
Total SLI7 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 SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.10942				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.17489				0.00	114,000,000	57,000,00
Total SLRA5 SPOT										0.00	114,000,000	57,000,00
Total For SLRA5										0.00	114,000,000	57,000,00
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.14986				0.00	60,000,000	30,000,00
Total SLRA6 SPOT										0.00	60,000,000	30,000,00
Total For SLRA6										0.00	60,000,000	30,000,00
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.13974				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.22063				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.11958				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.22063				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.20039				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.34192				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.67356				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.26106				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.25094				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.23500	106.77540	7.23500	106.69203				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.00145				0.00	80,000,000	40,000,000
Total SNT04 SPOT										0.00	80,000,000	40,000,000
Total For SNT04										0.00	80,000,000	40,000,000
SNT05 On 30/11/2025 Spot Bond					0.00000	100.93995				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.11001				0.00	2,000,000,000	1,000,000,000
Total SOLB01 SPOT										0.00	2,000,000,000	1,000,000,000
Total For SOLB01										0.00	2,000,000,000	1,000,000,000
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.32534				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.94882				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.90490				0.00	100,000,000	50,000,000
Total SPDA14 SPOT										0.00	100,000,000	50,000,000
Total For SPDA14										0.00	100,000,000	50,000,000
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.92685				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.54439				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.76624				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	100.60479				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG007 On 18/06/2024 Spot Bond					0.00000	100.82268				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG008 On 15/10/2022 Spot Bond					0.00000	100.63126				0.00	0	950,000,00
Total SPG008 SPOT										0.00	0	950,000,00
Total For SPG008										0.00	0	950,000,00
SPG009 On 15/10/2024 Spot Bond					0.00000	100.42032				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	100.98642				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC02 On 01/12/2021 Spot Bond					0.00000	100.77340				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.69586				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.44565				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			4.01500	4.01500	4.01500	147.95406				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.92500	114.51453	7.92500	114.41731				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.32500	86.92412	9.32500	86.83663				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.35570				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.24738				0.00	0	
Total SSN040 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 SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.83500	105.83693	6.83500	105.75879				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.92000	111.32659	4.92000	111.13765				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.97620				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	99.93295				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.81489				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.36000	2.36000	2.36000	320.87088				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.01476				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	99.93015				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.31674				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.40000	3.40000	3.40000	150.79465				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.12000	5.12000	5.12000	108.36342				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.18000	4.18000	4.18000	107.26855				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.12000	4.12000	4.12000	197.47535				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.93202				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.91402				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.86974				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.69031				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.67355				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	101.65276				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	101.48888				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.61086				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.25307				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
SSN08: On 27/08/2024 Spot Bond					0.00000	101.00187				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.76866				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.89912				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.87500	4.87500	4.87500	221.30632				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.48609				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.14573				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.77210				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.01310				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.82700				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.16000	90.14989	10.16000	90.05283				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.74560				0.00	200,000,000	1,000,000,000
Total SSN101 SPOT										0.00	200,000,000	1,000,000,000
Total For SSN101										0.00	200,000,000	1,000,000,000
SSN10: On 21/12/2026 Spot Bond					0.00000	100.71896				0.00	0	
Total SSN102 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 SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.16500	95.51363	4.16500	196.96107				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.05500	90.80641	5.05500	217.58672				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	101.15253				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.11986				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	100.57096				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/12/2021 Spot Bond					0.00000	100.56633				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.72671				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12: On 22/11/2021 Spot Bond					0.00000	100.93710				0.00	0	
Total SSN122 SPOT										0.00	0	
Total For SSN122										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	100.90662				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN12: On 26/11/2021 Spot Bond					0.00000	100.83953				0.00	0	
Total SSN124 SPOT										0.00	0	
Total For SSN124										0.00	0	
SSN12: On 30/11/2021 Spot Bond					0.00000	100.78349				0.00	0	
Total SSN125 SPOT										0.00	0	
Total For SSN125										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	100.76685				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN126 SPOT										0.00	0	
Total For SSN126										0.00	0	
SSN126 On 01/12/2021 Spot Bond					0.00000	100.76843				0.00	0	
Total SSN127 SPOT										0.00	0	
Total For SSN127										0.00	0	
SSN127 On 15/12/2021 Spot Bond					0.00000	100.57579				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	
SSN128 On 21/12/2021 Spot Bond					0.00000	100.49249				0.00	0	
Total SSN129 SPOT										0.00	0	
Total For SSN129										0.00	0	
SSN129 On 21/12/2021 Spot Bond					0.00000	100.50276				0.00	0	
Total SSN130 SPOT										0.00	0	
Total For SSN130										0.00	0	
SSN130 On 22/03/2022 Spot Bond					0.00000	100.49044				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN131 On 04/01/2022 Spot Bond					0.00000	100.36788				0.00	0	
Total SSN132 SPOT										0.00	0	
Total For SSN132										0.00	0	
SSN132 On 03/01/2022 Spot Bond					0.00000	100.39992				0.00	0	
Total SSN133 SPOT										0.00	0	
Total For SSN133										0.00	0	
SSN133 On 12/10/2022 Spot Bond					0.00000	100.24771				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN134 On 18/01/2022 Spot Bond					0.00000	100.20301				0.00	0	
Total SSN135 SPOT										0.00	0	
Total For SSN135										0.00	0	
SSN135 On 28/12/2021 Spot Bond					0.00000	100.19110				0.00	0	
Total SSN136 SPOT										0.00	0	
Total For SSN136										0.00	0	
SSN136 On 19/01/2022 Spot Bond					0.00000	100.13789				0.00	0	
Total SSN137 SPOT										0.00	0	
Total For SSN137										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN138 On 20/10/2022 Spot Bond					0.00000	100.13868				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN139 On 27/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000.00
Total SSN139 SPOT										0.00	0	50,000,000.00
Total For SSN139										0.00	0	50,000,000.00
SZ25 On 30/09/2025 Spot Bond			8.52000	102.37008	8.52000	102.27626			51,120,000,000.00		6,000,000	250,420,400.00
Total SZ25 SPOT									51,120,000,000.00		6,000,000	250,420,400.00
Total For SZ25									51,120,000,000.00		6,000,000	250,420,400.00
T14A11 On 21/11/2021 Spot Bond					0.00000	100.99551				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.15500	104.34930	4.15500	104.30192				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.82436				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.91036				0.00	120,000,000	60,000,000.00
Total T17A11 SPOT										0.00	120,000,000	60,000,000.00
Total For T17A11										0.00	120,000,000	60,000,000.00
T17A21 On 21/02/2026 Spot Bond					0.00000	100.95226				0.00	0	50,000,000.00
Total T17A21 SPOT										0.00	0	50,000,000.00
Total For T17A21										0.00	0	50,000,000.00
T17A31 On 21/02/2026 Spot Bond			7.21000	101.41499	7.21000	101.33694				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.85817				0.00	0	
Total TFS145 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 TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.53688				0.00	0	70,000,00
Total TFS148 SPOT										0.00	0	70,000,00
Total For TFS148										0.00	0	70,000,00
TFS14€ On 31/10/2021 Spot Bond					0.00000	99.95013				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.84439				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.27935				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.75897				0.00	0	100,000,00
Total TFS157 SPOT										0.00	0	100,000,00
Total For TFS157										0.00	0	100,000,00
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.60657				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.97256				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.97340				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.48931				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.26260				0.00	0	500,000,00
Total TFS163 SPOT										0.00	0	500,000,00
Total For TFS163										0.00	0	500,000,00
TFS164 On 22/10/2024 Spot Bond					0.00000	100.63514				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.12125				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.32492				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.40873				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.43042				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.08740				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.55500	104.80051	4.55500	104.74835				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.06160				0.00	3,714,956,982	1,857,478,45
Total TH14A7 SPOT										0.00	3,714,956,982	1,857,478,45
Total For TH14A7										0.00	3,714,956,982	1,857,478,45
TH14A On 21/11/2021 Spot Bond			4.54000	104.42820	4.54000	104.37640			397,704,000,000.00	87,600,000	43,800,00	
Total TH14A8 SPOT									397,704,000,000.00	87,600,000	43,800,00	
Total For TH14A8									397,704,000,000.00	87,600,000	43,800,00	
TH14B On 21/11/2021 Spot Bond					0.00000	101.14446				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.10272				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	101.06766				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14C On 21/11/2021 Spot Bond					0.00000	101.26863				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.23864				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.17736				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.78360				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.82981				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.75788				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.98191				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	104.28330				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.90948				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.94516				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.90490				0.00	0	47,534,00
Total TH15A9 SPOT										0.00	0	47,534,00
Total For TH15A9										0.00	0	47,534,00
TH15B On 21/11/2022 Spot Bond					0.00000	101.02932				0.00	0	
Total TH15B1 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 TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.21962				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.25462				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.11529				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.39649				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.07140				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.40151				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.80720				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.46074				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.03658				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.85049				0.00	0	280,000,00
Total TH16A2 SPOT										0.00	0	280,000,00
Total For TH16A2										0.00	0	280,000,00
TH16A: On 21/08/2024 Spot Bond			8.49000	101.66307	8.49000	101.57123				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.14986				0.00	40,000,000	20,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total TH16A4 SPOT										0.00	40,000,000	20,000,000
Total For TH16A4										0.00	40,000,000	20,000,000
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.96163				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.91587				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.95614				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	101.13283	5.76000	101.07043				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.99639				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.06224				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	101.06590				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	101.05310				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	101.14088				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	101.11711				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	101.44610				0.00	0	200,000,000
Total TH16D1 SPOT										0.00	0	200,000,000
Total For TH16D1										0.00	0	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
TH16D: On 21/08/2024 Spot Bond					0.00000	101.60133				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.51003				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.03452				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.10031				0.00	0	200,000,00
Total TH17C1 SPOT										0.00	0	200,000,00
Total For TH17C1										0.00	0	200,000,00
TH17D: On 21/02/2026 Spot Bond					0.00000	101.43633				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.80935				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.65853				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.53500	103.44771	6.53500	103.37423				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.18500	107.56548	7.18500	107.48161				0.00	0	6,180,000,00
Total TL25 SPOT										0.00	0	6,180,000,00
Total For TL25										0.00	0	6,180,000,00
TL26 On 25/11/2024 Spot Bond					0.00000	101.70937				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.34137				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.40000	102.83049	8.40000	102.73755				0.00	0	
Total TL28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.64493				0.00	0	3,900,000,00
Total TL29 SPOT										0.00	0	3,900,000,00
Total For TL29										0.00	0	3,900,000,00
TL30 On 10/06/2024 Spot Bond					0.00000	100.60573				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.92342				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.17400				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.05500	106.79284	7.05500	106.71239			745,008,000,000.00		105,600,000	1,162,945,40
Total TN23 SPOT									745,008,000,000.00		105,600,000	1,162,945,40
Total For TN23									745,008,000,000.00		105,600,000	1,162,945,40
TN23/R On 06/11/2023 Spot Bond			100.00000	28.17035	100.00000	27.92314				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.74000	104.32283	8.74000	104.22588			77,908,360,000,000.00		8,914,000,000	10,629,340,30
Total TN25 SPOT									77,908,360,000,000.00		8,914,000,000	10,629,340,30
Total For TN25									77,908,360,000,000.00		8,914,000,000	10,629,340,30
TN25/R On 19/08/2025 Spot Bond			100.00000	15.37303	100.00000	15.23813				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.75000	100.34444	9.75000	100.24066				0.00	0	18,639,526,00
Total TN27 SPOT										0.00	0	18,639,526,00
Total For TN27										0.00	0	18,639,526,00
TN27/R On 14/11/2027 Spot Bond			100.00000	13.68542	100.00000	13.56533				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.99500	97.90456	10.99500	97.78947				0.00	0	1,200,000,00
Total TN30 SPOT										0.00	0	1,200,000,00
Total For TN30										0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.42471	8.00000	116.32439				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.06500	90.97757	12.06500	90.86052				0.00	0	7,390,000.00
Total TN40 SPOT										0.00	0	7,390,000.00
Total For TN40										0.00	0	7,390,000.00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.69279	10.75000	100.57699				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.56406				0.00	100,000,000	100,000.00
Total TR5A11 SPOT										0.00	100,000,000	100,000.00
Total For TR5A11										0.00	100,000,000	100,000.00
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.57028				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.59724	7.61000	102.70931				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.48664				0.00	717,991,040	717,991.00
Total TR5OM1 SPOT										0.00	717,991,040	717,991.00
Total For TR5OM1										0.00	717,991,040	717,991.00
TRA3A On 14/11/2022 Spot Bond					0.00000	100.35087				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.54500	106.65890	6.54500	106.58426			92,808,100,000.00		14,180,000	7,090.00
Total TRA3A4 SPOT									92,808,100,000.00		14,180,000	7,090.00
Total For TRA3A4									92,808,100,000.00		14,180,000	7,090.00
TRA3A On 14/11/2022 Spot Bond					0.00000	101.08829				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.40269				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.68453				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.23397				0.00	14,980,000	7,490,00
Total TRA4A2 SPOT										0.00	14,980,000	7,490,00
Total For TRA4A2										0.00	14,980,000	7,490,00
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.24588				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.83500	105.79808	6.83500	105.71997				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.23397				0.00	59,980,000	29,990,00
Total TRA4A6 SPOT										0.00	59,980,000	29,990,00
Total For TRA4A6										0.00	59,980,000	29,990,00
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.24588				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.46478	8.62000	100.37165				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	97.88010				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.00554				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.64545				0.00	0	600,000,00
Total TRA5B1 SPOT										0.00	0	600,000,00
Total For TRA5B1										0.00	0	600,000,00
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.81986				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25€: On 29/11/2021 Spot Bond					0.00000	99.64848				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25€: On 14/02/2022 Spot Bond					0.00000	98.60639				0.00	0	
Total TSP256 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 TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	98.19599				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	98.09676				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP259 On 11/05/2022 Spot Bond					0.00000	97.42532				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP260 On 16/09/2022 Spot Bond					0.00000	95.49946				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.57244				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	99.91994				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.60271				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC38 On 28/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC381 SPOT										0.00	0	
Total For TWC381										0.00	0	
TWC38 On 05/11/2021 Spot Bond					0.00000	100.94655				0.00	0	
Total TWC382 SPOT										0.00	0	
Total For TWC382										0.00	0	
TWC38 On 22/11/2021 Spot Bond					0.00000	100.83022				0.00	0	
Total TWC383 SPOT										0.00	0	
Total For TWC383										0.00	0	
TWC38 On 26/11/2021 Spot Bond					0.00000	100.71803				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC385 SPOT										0.00	0	
Total For TWC385										0.00	0	
TWC38 On 14/12/2021 Spot Bond					0.00000	100.48242				0.00	0	
Total TWC386 SPOT										0.00	0	
Total For TWC386										0.00	0	
TWC38 On 10/01/2022 Spot Bond					0.00000	100.23618				0.00	0	
Total TWC387 SPOT										0.00	0	
Total For TWC387										0.00	0	
TWC38 On 17/01/2022 Spot Bond					0.00000	100.16862				0.00	0	
Total TWC388 SPOT										0.00	0	
Total For TWC388										0.00	0	
TWC38 On 24/01/2022 Spot Bond					0.00000	100.10117				0.00	0	
Total TWC389 SPOT										0.00	0	
Total For TWC389										0.00	0	
TWC39 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			640,000,000,000.00	36,400,000,000	36,400,000,000	
Total TWC390 SPOT									10,000,000,000,000.00	36,400,000,000	36,400,000,000	
Total For TWC390									10,000,000,000,000.00	36,400,000,000	36,400,000,000	
UG26 On 09/03/2026 Spot Bond			10.36500	104.90076	10.36500	104.78370			25,912,500,000,000.00	2,500,000,000	2,583,618,000	
Total UG26 SPOT									25,912,500,000,000.00	2,500,000,000	2,583,618,000	
Total For UG26									25,912,500,000,000.00	2,500,000,000	2,583,618,000	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.06901			0.00	77,800,000	38,900,000	
Total UU1A01 SPOT									0.00	77,800,000	38,900,000	
Total For UU1A01									0.00	77,800,000	38,900,000	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.20043			0.00	0	1,040,000,000	
Total UU1A02 SPOT									0.00	0	1,040,000,000	
Total For UU1A02									0.00	0	1,040,000,000	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.26108			0.00	0	200,000,000	
Total UU1B01 SPOT									0.00	0	200,000,000	
Total For UU1B01									0.00	0	200,000,000	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.52381			0.00	0		
Total UU1C01 SPOT									0.00	0	0	
Total For UU1C01									0.00	0	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.30349			0.00	0	250,000,000	
Total VKE10 SPOT									0.00	0	250,000,000	
Total For VKE10									0.00	0	250,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VKE11 On 20/04/2023 Spot Bond					0.00000	100.12341				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.96125				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.04067				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.08106				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.94494				0.00	240,000,000	280,000,000
Total VKE17 SPOT										0.00	240,000,000	280,000,000
Total For VKE17										0.00	240,000,000	280,000,000
VKE18 On 27/08/2024 Spot Bond					0.00000	100.96612				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.61992				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.43e+017	140,884,415,985	184,390,567,956
Total for SPOT :										1.43e+017	140,884,415,985	184,390,567,956
Total Futures										1,43e+017	140,884,420,856	184,392,058,632
Total Options										1 114 180,50	1,100	178,94
Grand Total:										1.43e+017	140,884,421,956	184,392,237,632