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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/11/2021

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	03/02/2022	Bond Future			11.93889	75.51687	11.69888	76.71921			0.00	0	26
ES33	On	05/05/2022	Bond Future			12.19647	72.65896	11.94599	73.87620			0.00	0	8
ES33	On	04/08/2022	Bond Future			12.46536	73.52624	12.20368	74.75911			0.00	0	
ES33	On	03/11/2022	Bond Future			12.73875	70.73815	12.46541	71.98674			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/02/2022	Bond Future			12.37107	73.91936	12.12559	75.31448			0.00	0	3,57
ES42	On	05/05/2022	Bond Future			12.61430	70.56116	12.35759	71.97355			0.00	0	1,19
ES42	On	04/08/2022	Bond Future			12.86113	71.40204	12.59279	72.83235			0.00	0	
ES42	On	03/11/2022	Bond Future			13.11332	68.10717	12.83257	69.55583			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	03/02/2022	Bond Future			154.14252	154.14252	154.41113	154.41113			0.00	0	5,37
I2025	On	05/05/2022	Bond Future			156.02000	156.02000	156.29241	156.29241			0.00	0	16
I2025	On	04/08/2022	Bond Future			156.37476	156.37476	156.65172	156.65172			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	03/11/2022	Bond Future			158.37522	158.37522	158.65596	158.65596			0.00	0	
Total I2025 Future												0.00	0	5,48
Total For I2025												0.00	0	5,48
I2029	On	03/02/2022	Bond Future			112.27494	112.27494	113.09277	113.09277			0.00	0	2,80
I2029	On	05/05/2022	Bond Future			112.44503	112.44503	113.27313	113.27313			0.00	0	18
I2029	On	04/08/2022	Bond Future			113.86129	113.86129	114.69998	114.69998			0.00	0	
I2029	On	03/11/2022	Bond Future			114.09550	114.09550	114.94592	114.94592			0.00	0	
Total I2029 Future												0.00	0	2,95
Total For I2029												0.00	0	2,95
I2033	On	03/02/2022	Bond Future			108.22099	108.22099	109.05650	109.05650			0.00	0	7,38
I2033	On	05/05/2022	Bond Future			108.25982	108.25982	109.10591	109.10591			0.00	0	2,11
I2033	On	04/08/2022	Bond Future			109.62334	109.62334	110.48024	110.48024			0.00	0	
I2033	On	03/11/2022	Bond Future			109.72289	109.72289	110.59169	110.59169			0.00	0	
Total I2033 Future												0.00	0	9,51
Total For I2033												0.00	0	9,51
I2038	On	03/02/2022	Bond Future			120.33591	120.33591	121.49700	121.49700			0.00	0	6,27
I2038	On	05/05/2022	Bond Future			121.80179	121.80179	122.97737	122.97737			0.00	0	6,1
I2038	On	04/08/2022	Bond Future			121.52431	121.52431	122.71588	122.71588			0.00	0	
I2038	On	03/11/2022	Bond Future			123.07927	123.07927	124.28629	124.28629			0.00	0	
Total I2038 Future												0.00	0	6,95
Total For I2038												0.00	0	6,95
I2046	On	03/02/2022	Bond Future			109.98588	109.98588	110.80220	110.80220			0.00	0	15,50
I2046	On	05/05/2022	Bond Future			109.44405	109.44405	110.27065	110.27065			0.00	0	1,1
I2046	On	04/08/2022	Bond Future			110.82268	110.82268	111.65985	111.65985			0.00	0	
I2046	On	03/11/2022	Bond Future			110.32008	110.32008	111.16941	111.16941			0.00	0	
Total I2046 Future												0.00	0	15,67
Total For I2046												0.00	0	15,67
I2050	On	03/02/2022	Bond Future			111.04322	111.04322	112.72015	112.72015			0.00	0	8,48
I2050	On	05/05/2022	Bond Future			112.39573	112.39573	114.09358	114.09358			0.00	0	3,1
I2050	On	04/08/2022	Bond Future			111.79931	111.79931	113.51945	113.51945			0.00	0	
I2050	On	03/11/2022	Bond Future			113.22982	113.22982	114.97206	114.97206			0.00	0	
Total I2050 Future												0.00	0	8,87
Total For I2050												0.00	0	8,87
R186	On	03/02/2022	Bond Future			8.37054	109.76177	8.33118	109.92469		5.72	84,406,801.13	769	54,68
R186	On	05/05/2022	Bond Future			8.61563	111.07189	8.57337	111.23721		5.51	0.00	0	4,57
R186	On	04/08/2022	Bond Future			8.88237	107.10858	8.83691	107.27630		5.56	0.00	0	
R186	On	03/11/2022	Bond Future			9.15999	108.50707	9.11101	108.67689		5.46	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												84,406,801.13	769	59,15
R186	On	03/02/2022	Bond Future	7.28	Call			55.94000	0.05594	46,400	5.51	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			4,522.83000	4.52283	4,676,210	5.51	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			58.13000	0.05813	48,280	5.52	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			4,481.46000	4.48146	4,634,530	5.52	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			60.39000	0.06039	50,220	5.52	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			4,440.17000	4.44017	4,592,920	5.52	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			221.56000	0.22156	199,660	4.97	0.00	0	3,60
R186	On	05/05/2022	Bond Future	7.48	Put			4,612.01000	4.61201	4,755,430	4.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,126.54000	1.12654	1,056,690	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			2,203.71000	2.20371	2,299,180	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			44.91000	0.04491	39,360	5.21	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			7,577.27000	7.57727	7,737,040	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			148.53000	0.14853	132,870	5.03	0.00	0	40
R186	On	05/05/2022	Bond Future	7.28	Put			5,366.22000	5.36622	5,515,880	5.03	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,210.95000	1.21095	1,137,840	5.45	0.00	0	40
R186	On	05/05/2022	Bond Future	8.35	Put			2,090.10000	2.09010	2,182,310	5.45	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			549.45000	0.54945	506,420	5.21	0.00	0	40
R186	On	05/05/2022	Bond Future	7.88	Put			3,308.08000	3.30808	3,430,370	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			878.68000	0.87868	819,280	5.36	0.00	0	40
R186	On	05/05/2022	Bond Future	8.14	Put			2,592.59000	2.59259	2,698,510	5.36	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Call			3,129.35000	3.12935	3,007,650	5.86	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			786.54000	0.78654	830,160	5.86	0.00	0	40
R186	On	05/05/2022	Bond Future	8.31	Call			1,143.12000	1.14312	1,072,630	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			2,180.65000	2.18065	2,275,480	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,159.86000	1.15986	1,088,710	5.44	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			2,157.77000	2.15777	2,251,940	5.44	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			1,770.25000	1.77025	1,678,430	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			1,509.74000	1.50974	1,583,240	5.56	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			2,478.30000	2.47830	2,368,730	5.71	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			1,054.63000	1.05463	1,110,380	5.71	0.00	0	40
R186	On	04/08/2022	Bond Future	7.96	Put			3,934.94000	3.93494	4,060,250	5.07	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			838.45000	0.83845	787,150	5.20	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			3,489.88000	3.48988	3,606,300	5.20	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			3,440.12000	3.44012	3,555,480	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,286.83000	4.28683	4,159,370	6.19	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			874.45000	0.87445	914,710	6.19	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			102.24000	0.10224	92,280	4.88	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			7,326.74000	7.32674	7,484,500	4.88	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	04/08/2022	Bond Future	7.96	Call		633.55000	0.63355	591,140	5.07	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.14	Call		851.58000	0.85158	799,750	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		3,464.93000	3.46493	3,580,820	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		864.84000	0.86484	812,480	5.22	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,373.22000	1.37322	1,308,390	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		3,378.66000	3.37866	3,483,650	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,387.32000	1.38732	1,322,060	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		3,357.23000	3.35723	3,461,790	5.27	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,358.81000	1.35881	1,294,420	5.26	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		3,399.80000	3.39980	3,505,230	5.26	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											84,406,801.13	769	83,92
R197	On	03/02/2022	Bond Future			321.83437	321.83437	321.81584	321.81584		0.00	0	1,07
R197	On	05/05/2022	Bond Future			325.75363	325.75363	325.73599	325.73599		0.00	0	22
R197	On	04/08/2022	Bond Future			321.49983	321.49983	321.48403	321.48403		0.00	0	
R197	On	03/11/2022	Bond Future			325.61357	325.61357	325.59807	325.59807		0.00	0	
Total R197 Future											0.00	0	1,31
Total For R197											0.00	0	1,31
R202	On	03/02/2022	Bond Future			238.27708	238.27708	238.24821	238.24821		0.00	0	8,02
R202	On	05/05/2022	Bond Future			241.17896	241.17896	241.15022	241.15022		0.00	0	42
R202	On	04/08/2022	Bond Future			239.77778	239.77778	239.75010	239.75010		0.00	0	
R202	On	03/11/2022	Bond Future			242.84521	242.84521	242.81761	242.81761		0.00	0	
Total R202 Future											0.00	0	8,46
Total For R202											0.00	0	8,46
R2023	On	03/02/2022	Bond Future			5.33420	105.88905	5.47352	105.74537	1.14	0.00	0	16,32
R2023	On	05/05/2022	Bond Future			5.49146	103.24229	5.67468	103.09727	0.98	0.00	0	71
R2023	On	04/08/2022	Bond Future			5.73242	104.48594	6.00076	104.33787	0.71	0.00	0	
R2023	On	03/11/2022	Bond Future			6.25104	101.92005	6.73507	101.77173	0.79	0.00	0	
Total R2023 Future											0.00	0	17,10
R2023	On	03/02/2022	Bond Future	5.06	Call		54.71000	0.05471	88,030	1.08	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		482.06000	0.48206	371,700	1.08	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		57.16000	0.05716	91,480	1.08	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		474.15000	0.47415	364,790	1.08	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call		59.83000	0.05983	95,180	1.09	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		466.45000	0.46645	358,120	1.09	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		621.01000	0.62101	732,190	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		120.74000	0.12074	86,900	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		608.55000	0.60855	718,940	1.13	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 Interr
R2023	On	05/05/2022	Bond Future	6.29	Put			123.97000	0.12397	89,340	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			614.77000	0.61477	725,560	1.13	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			122.34000	0.12234	88,110	1.13	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			246.29000	0.24629	180,650	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			271.08000	0.27108	354,010	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			243.95000	0.24395	178,810	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			264.75000	0.26475	346,700	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			248.63000	0.24863	182,510	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			267.91000	0.26791	350,340	0.74	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			236.42000	0.23642	304,830	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			381.99000	0.38199	302,080	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			238.11000	0.23811	306,760	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			380.61000	0.38061	300,940	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			234.74000	0.23474	302,910	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			383.37000	0.38337	303,220	0.77	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	17,10
R2030	On	03/02/2022	Bond Future			10.08919	88.90795	9.88443	89.93791		9.29	291,795,891.90	3,282	84,35
R2030	On	05/05/2022	Bond Future			10.32906	89.96980	10.11431	91.01230		8.91	0.00	0	14,72
R2030	On	04/08/2022	Bond Future			10.58785	87.02737	10.36202	88.08337		8.87	0.00	0	
R2030	On	03/11/2022	Bond Future			10.83822	88.17164	10.60118	89.24063		8.64	0.00	0	
Total R2030 Future												291,795,891.90	3,282	99,12
R2030	On	03/02/2022	Bond Future	8.39	Call			14.08000	0.01408	5,160	8.57	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			8,014.03000	8.01403	9,035,070	8.57	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Call			70.35000	0.07035	30,620	8.50	29,089.00	950	
R2030	On	03/02/2022	Bond Future	8.80	Put			5,787.97000	5.78797	6,778,200	8.50	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			86.27000	0.08627	38,600	8.54	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.35	Put			3,216.13000	3.21613	4,048,850	8.97	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Put			2,865.20000	2.86520	3,656,980	9.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Call			214.46000	0.21446	108,870	8.75	0.00	0	4,00
R2030	On	03/02/2022	Bond Future	9.10	Put			4,304.90000	4.30490	5,229,270	8.75	0.00	0	
R2030	On	03/02/2022	Bond Future	9.20	Call			0.00000	0.00000	156,510	8.84	148,684.50	950	95
R2030	On	03/02/2022	Bond Future	9.20	Put			0.00000	0.00000	4,742,390	8.84	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call			454.73000	0.45473	257,490	8.97	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,748.59000	1.74859	2,361,270	9.31	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.40	Call			519.82000	0.51982	300,300	9.02	285,285.00	950	
R2030	On	03/02/2022	Bond Future	9.40	Put			3,018.30000	3.01830	3,828,740	9.02	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			561.76000	0.56176	328,330	9.05	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			2,902.94000	2.90294	3,699,470	9.05	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/02/2022	Bond Future	9.44	Call			576.37000	0.57637	338,190	9.06	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			244.53000	0.24453	385,610	10.58	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.45	Call			591.10000	0.59110	348,160	9.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			2,827.61000	2.82761	3,614,630	9.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			840.68000	0.84068	522,130	9.18	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			2,296.99000	2.29699	3,008,400	9.18	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			1,217.38000	1.21738	800,100	9.31	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Put			5,530.21000	5.53021	6,512,500	8.54	0.00	0	
R2030	On	03/02/2022	Bond Future	9.80	Call			0.00000	0.00000	836,210	9.33	794,399.50	950	95
R2030	On	03/02/2022	Bond Future	9.80	Put			0.00000	0.00000	2,295,330	9.33	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Call			1,517.59000	1.51759	1,032,330	9.41	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Put			1,438.74000	1.43874	1,983,440	9.41	0.00	0	8,00
R2030	On	03/02/2022	Bond Future	10.85	Call			4,970.77000	4.97077	4,081,890	10.58	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call			18.18000	0.01818	9,400	8.44	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			12,723.85000	12.72385	13,757,570	8.44	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			52.52000	0.05252	29,050	8.35	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put			10,416.86000	10.41686	11,435,890	8.35	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			113.69000	0.11369	66,290	8.28	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			8,642.81000	8.64281	9,637,910	8.28	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call			239.99000	0.23999	148,300	8.26	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.81	Put			6,922.95000	6.92295	7,873,760	8.26	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			290.00000	0.29000	182,520	8.32	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			6,545.03000	6.54503	7,480,050	8.32	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call			737.17000	0.73717	508,900	8.65	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			4,578.24000	4.57824	5,392,470	8.65	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.95	Call			1,808.33000	1.80833	1,368,520	9.04	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,616.68000	2.61668	3,219,370	9.04	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			2,415.68000	2.41568	1,886,210	9.25	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			2,046.44000	2.04644	2,559,470	9.25	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			2,443.16000	2.44316	1,910,040	9.26	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			2,025.29000	2.02529	2,534,670	9.26	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.21	Call			2,470.80000	2.47080	1,934,020	9.27	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			2,004.33000	2.00433	2,510,050	9.27	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call			5,212.02000	5.21202	4,424,060	10.26	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			828.27000	0.82827	1,082,810	10.26	0.00	0	1,80
R2030	On	04/08/2022	Bond Future	8.30	Put			10,576.95000	10.57695	11,583,490	8.25	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Put			6,958.70000	6.95870	7,865,710	8.25	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			1,048.37000	1.04837	778,490	8.59	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put			5,033.28000	5.03328	5,819,400	8.59	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			1,062.92000	1.06292	790,250	8.59	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/08/2022	Bond Future	9.55	Put			4.997.99000	4.99799	5,781,320	8.59	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			136.70000	0.13670	87,240	8.25	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.56	Call			1,077.60000	1.07760	802,130	8.60	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			4,962.86000	4.96286	5,743,390	8.60	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			4,360.37000	4.36037	3,681,270	9.73	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			1,644.55000	1.64455	2,021,450	9.73	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call			488.89000	0.48889	339,900	8.25	0.00	0	80
R2030	On	03/11/2022	Bond Future	10.08	Call			1,936.07000	1.93607	1,545,020	8.55	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			4,346.51000	4.34651	5,024,450	8.55	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			1,954.64000	1.95464	1,560,990	8.55	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			4,318.04000	4.31804	4,993,380	8.55	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			1,973.65000	1.97365	1,577,380	8.56	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			4,290.04000	4.29004	4,962,760	8.56	0.00	0	
Total R2030 Option												1,257,458.00	3,800	28,82
Total For R2030												293,053,349.90	7,082	127,94
R2032	On	03/02/2022	Bond Future			10.57195	88.71142	10.36260	89.87987		10.31	4,612,993.84	52	108,13
R2032	On	05/05/2022	Bond Future			10.79828	85.62382	10.57964	86.80652		10.28	0.00	0	20,36
R2032	On	04/08/2022	Bond Future			11.03396	86.63135	10.80544	87.82913		9.88	0.00	0	
R2032	On	03/11/2022	Bond Future			11.27232	83.62485	11.03346	84.83746		10.12	0.00	0	
Total R2032 Future												4,612,993.84	52	128,51
R2032	On	03/02/2022	Bond Future	8.91	Call			12.09000	0.01209	4,010	9.04	0.00	0	18
R2032	On	03/02/2022	Bond Future	8.91	Put			8,736.11000	8.73611	9,896,480	9.04	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			32.33000	0.03233	11,890	8.94	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.14	Put			7,299.75000	7.29975	8,447,760	8.94	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			204.00000	0.20400	97,770	9.39	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Put			4,773.55000	4.77355	5,832,330	9.40	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call			244.97000	0.24497	120,850	9.46	0.00	0	27
R2032	On	03/02/2022	Bond Future	9.62	Put			4,565.97000	4.56597	5,610,300	9.46	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call			291.68000	0.29168	147,950	9.54	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			4,312.85000	4.31285	5,337,570	9.54	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			3,644.60000	3.64460	4,605,580	9.75	0.00	0	18
R2032	On	03/02/2022	Bond Future	9.90	Call			590.21000	0.59021	335,480	9.89	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Put			3,248.94000	3.24894	4,162,660	9.89	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.14	Call			1,056.90000	1.05690	660,040	10.19	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			2,322.87000	2.32287	3,094,460	10.19	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.58	Call			211.74000	0.21174	102,070	9.40	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Put			1,672.17000	1.67217	2,308,980	10.42	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.42	Call			1,811.01000	1.81101	1,234,300	10.49	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			1,488.52000	1.48852	2,080,260	10.49	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	03/02/2022	Bond Future	10.43	Call			1,841.97000	1.84197	1,258,870	10.50	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			1,463.46000	1.46346	2,048,810	10.50	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			456.01000	0.45601	248,540	9.75	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			1,438.87000	1.43887	2,017,840	10.52	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			1,905.00000	1.90500	1,309,150	10.53	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			1,414.60000	1.41460	1,987,200	10.53	0.00	0	15
R2032	On	03/02/2022	Bond Future	10.53	Call			2,169.40000	2.16940	1,523,330	10.63	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			1,233.38000	1.23338	1,755,760	10.63	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.35	Call			1,601.17000	1.60117	1,069,530	10.42	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			1,002.02000	1.00202	1,452,650	10.81	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			2,638.07000	2.63807	1,914,500	10.82	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			984.49000	0.98449	1,429,370	10.82	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.90	Call			3,597.39000	3.59739	2,749,430	11.22	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put			640.14000	0.64014	960,630	11.22	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.44	Call			1,873.35000	1.87335	1,283,870	10.52	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Put			4,826.15000	4.82615	5,888,370	9.39	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Call			3,809.64000	3.80964	2,939,180	11.30	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			584.19000	0.58419	882,180	11.30	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call			4,599.45000	4.59945	3,657,800	11.61	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			417.99000	0.41799	644,790	11.61	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.65	Call			2,600.69000	2.60069	1,882,870	10.81	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Call			3,752.53000	3.75253	3,021,880	11.16	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put			1,603.42000	1.60342	2,055,470	11.16	0.00	0	95
R2032	On	05/05/2022	Bond Future	9.58	Call			471.16000	0.47116	301,250	9.55	0.00	0	75
R2032	On	05/05/2022	Bond Future	9.58	Put			6,168.91000	6.16891	7,181,700	9.55	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call			3,969.55000	3.96955	3,217,170	11.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put			1,504.62000	1.50462	1,934,940	11.25	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			1,432.70000	1.43270	1,035,450	10.22	0.00	0	75
R2032	On	05/05/2022	Bond Future	10.18	Put			3,652.26000	3.65226	4,437,710	10.22	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call			1,678.43000	1.67843	1,234,180	10.32	0.00	0	95
R2032	On	05/05/2022	Bond Future	10.29	Put			3,279.49000	3.27949	4,017,940	10.32	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call			4,491.40000	4.49140	3,691,140	11.46	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			1,295.74000	1.29574	1,678,180	11.46	0.00	0	75
R2032	On	05/05/2022	Bond Future	11.02	Call			3,896.67000	3.89667	3,151,450	11.22	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put			1,536.83000	1.53683	1,974,310	11.22	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call			3,933.06000	3.93306	3,184,240	11.23	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			1,520.65000	1.52065	1,954,530	11.23	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put			6,754.25000	6.75425	7,733,400	9.21	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			4,764.83000	4.76483	5,585,990	9.67	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			1,554.30000	1.55430	1,174,210	9.67	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032	On	04/08/2022	Bond Future	10.22	Put		4,729.08000	4.72908	5,546,770	9.67		0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call		190.80000	0.19080	120,850	8.92		0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put		10,690.05000	10.69005	11,817,880	8.92		0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		741.98000	0.74198	523,350	9.21		0.00	0	80
R2032	On	04/08/2022	Bond Future	11.60	Put		1,519.62000	1.51962	1,888,860	11.06		0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call		6,684.72000	6.68472	5,788,870	11.44		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		1,196.45000	1.19645	1,498,380	11.44		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		1,514.77000	1.51477	1,141,610	9.66		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		4,800.77000	4.80077	5,625,390	9.66		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		1,534.46000	1.53446	1,157,840	9.67		0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call		5,588.28000	5.58828	4,759,740	11.06		0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call		2,456.68000	2.45668	1,968,740	10.07		0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		4,400.53000	4.40053	5,125,200	10.07		0.00	0	
Total R2032 Option											0.00	0	12,14	
Total For R2032											4,612,993.84	52	140,65	
R2035	On	03/02/2022	Bond Future			10.99949	89.39381	10.76447	90.84842	11.48		22,974,209.17	257	103,35
R2035	On	05/05/2022	Bond Future			11.21405	85.98257	10.96927	87.45489	11.49		0.00	0	8,95
R2035	On	04/08/2022	Bond Future			11.43963	86.99262	11.18431	88.48348	11.05		0.00	0	
R2035	On	03/11/2022	Bond Future			11.66650	83.66012	11.40033	85.16963	11.41		0.00	0	
Total R2035 Future											22,974,209.17	257	112,25	
R2035	On	03/02/2022	Bond Future	9.70	Call		85.49000	0.08549	32,460	10.28		0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		7,138.32000	7.13832	8,539,900	10.28		0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call		212.29000	0.21229	93,780	10.64		0.00	0	20
R2035	On	03/02/2022	Bond Future	9.92	Put		5,742.35000	5.74235	7,078,450	10.64		0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call		394.01000	0.39401	193,500	10.93		0.00	0	28
R2035	On	03/02/2022	Bond Future	10.24	Put		3,973.63000	3.97363	5,146,630	11.16		0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call		630.00000	0.63000	335,810	11.19		0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put		3,874.77000	3.87477	5,035,190	11.19		0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Call		773.00000	0.77300	426,710	11.29		0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Put		3,491.76000	3.49176	4,600,080	11.29		0.00	0	50
R2035	On	03/02/2022	Bond Future	10.35	Put		3,445.59000	3.44559	4,547,130	11.30		0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call		1,405.69000	1.40569	861,300	11.61		0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put		2,381.22000	2.38122	3,291,440	11.61		0.00	0	20
R2035	On	03/02/2022	Bond Future	10.65	Call		1,519.34000	1.51934	943,860	11.66		0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put		2,240.75000	2.24075	3,119,880	11.66		0.00	0	68
R2035	On	03/02/2022	Bond Future	10.24	Call		596.68000	0.59668	315,070	11.16		0.00	0	50
R2035	On	03/02/2022	Bond Future	11.03	Put		1,220.50000	1.22050	1,810,080	12.28		0.00	0	28
R2035	On	03/02/2022	Bond Future	11.05	Call		2,943.50000	2.94350	2,064,470	12.32		0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put		1,180.85000	1.18085	1,756,430	12.32		0.00	0	1,60

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	11.11	Call			3,195.28000	3.19528	2,275,410	12.44	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			1,068.81000	1.06881	1,603,550	12.44	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.35	Call			792.27000	0.79227	439,200	11.30	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.22	Put			887.88000	0.88788	1,352,540	12.65	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call			3,720.24000	3.72024	2,724,230	12.67	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			872.82000	0.87282	1,331,420	12.67	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			3,765.21000	3.76521	2,763,210	12.69	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			858.12000	0.85812	1,310,730	12.69	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Call			2,861.37000	2.86137	1,996,340	12.28	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			801.32000	0.80132	1,230,480	12.77	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			4,176.70000	4.17670	3,123,180	12.87	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			735.26000	0.73526	1,136,350	12.87	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.39	Call			4,457.67000	4.45767	3,372,300	12.99	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			662.74000	0.66274	1,031,980	12.99	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.22	Call			3,675.56000	3.67556	2,685,610	12.65	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			4,704.07000	4.70407	5,958,170	10.93	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call			6,113.48000	6.11348	4,881,320	13.56	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			355.95000	0.35595	578,400	13.56	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.88	Call			6,869.15000	6.86915	5,589,300	13.79	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			267.22000	0.26722	441,980	13.79	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			3,946.51000	3.94651	2,921,060	12.77	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			5,243.67000	5.24367	4,228,290	12.76	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			1,351.80000	1.35180	1,808,740	12.76	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			5,286.33000	5.28633	4,267,040	12.78	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			1,337.53000	1.33753	1,790,560	12.78	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Call			1,979.28000	1.97928	1,410,140	11.46	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.72	Put			3,516.84000	3.51684	4,420,020	11.46	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			5,329.07000	5.32907	4,305,900	12.80	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			1,323.40000	1.32340	1,772,550	12.80	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call			9,829.47000	9.82947	8,539,750	14.48	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put			467.01000	0.46701	649,610	14.48	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.82	Call			2,259.45000	2.25945	1,636,280	11.56	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put			3,175.48000	3.17548	4,024,630	11.56	0.00	0	1,20
R2035	On	04/08/2022	Bond Future	9.53	Put			10,951.38000	10.95138	12,326,720	9.97	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put			9,039.37000	9.03937	10,344,900	10.02	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			1,578.00000	1.57800	1,139,760	10.63	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put			5,577.77000	5.57777	6,630,390	10.63	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Call			1,819.43000	1.81943	1,333,690	10.73	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			5,128.19000	5.12819	6,133,310	10.73	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.53	Call			302.33000	0.30233	186,810	9.97	0.00	0	40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	04/08/2022	Bond Future	10.72	Put		4,818.83000	4.81883	5,788,820	10.81	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		2,032.22000	2.03222	1,506,920	10.82	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		4,781.29000	4.78129	5,746,850	10.82	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		2,056.49000	2.05649	1,526,800	10.83	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		4,743.69000	4.74369	5,704,860	10.83	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		524.62000	0.52462	339,290	10.02	0.00	0	10
R2035	On	04/08/2022	Bond Future	11.13	Call		3,119.31000	3.11931	2,417,520	11.16	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		3,441.38000	3.44138	4,230,450	11.16	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		7,037.37000	7.03737	5,949,590	12.52	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		1,431.64000	1.43164	1,834,720	12.52	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Call		2,007.82000	2.00782	1,486,950	10.81	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		3,028.88000	3.02888	2,384,400	11.33	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		4,603.01000	4.60301	5,468,040	11.33	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		3,055.56000	3.05556	2,407,300	11.34	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		4,570.71000	4.57071	5,431,960	11.34	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		3,082.37000	3.08237	2,430,320	11.34	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		4,538.59000	4.53859	5,396,050	11.34	0.00	0	
Total R2035 Option											0.00	0	15,48
Total For R2035											22,974,209.17	257	127,74
R2037	On	03/02/2022	Bond Future			11.17031	80.97062	10.92512	82.49756	12.69	22,185,949.88	274	118,58
R2037	On	05/05/2022	Bond Future			11.38149	81.93780	11.12631	83.48320	12.14	0.00	0	11,88
R2037	On	04/08/2022	Bond Future			11.60549	78.64645	11.33937	80.21124	12.29	0.00	0	
R2037	On	03/11/2022	Bond Future			11.81787	79.68503	11.54100	81.26943	12.09	0.00	0	
Total R2037 Future											22,185,949.88	274	130,48
R2037	On	03/02/2022	Bond Future	11.45	Call		3,986.65000	3.98665	2,903,550	13.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		769.11000	0.76911	1,212,950	13.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		4,032.91000	4.03291	2,943,810	14.00	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		755.91000	0.75591	1,193,750	14.00	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		4,079.20000	4.07920	2,984,140	14.02	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		742.81000	0.74281	1,174,690	14.02	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		5,476.27000	5.47627	4,388,630	13.43	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		1,262.51000	1.26251	1,720,270	13.43	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		5,389.83000	5.38983	4,310,200	13.40	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		1,289.65000	1.28965	1,755,420	13.40	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		5,433.10000	5.43310	4,349,460	13.41	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		1,276.10000	1.27610	1,737,860	13.41	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		8,584.28000	8.58428	9,919,730	11.30	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		2,100.91000	2.10091	1,543,640	12.19	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		4,850.41000	4.85041	5,857,930	12.19	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/08/2022	Bond Future	10.90	Call		2,125.29000	2.12529	1,563,450	12.20	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		4,812.09000	4.81209	5,815,040	12.20	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.91	Put		4,774.01000	4.77401	5,772,390	12.21	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		0.00000	0.00000	2,257,290	12.49	2,370,154.50	1,050	1,0!
R2037	On	04/08/2022	Bond Future	11.21	Put		0.00000	0.00000	4,599,600	12.49	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		3,624.32000	3.62432	2,824,820	12.75	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		3,145.34000	3.14534	3,910,630	12.75	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Call		652.62000	0.65262	423,280	11.30	0.00	0	!
R2037	On	04/08/2022	Bond Future	11.95	Call		0.00000	0.00000	4,553,800	13.58	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		0.00000	0.00000	2,595,090	13.58	5,449,689.00	2,100	1,0!
R2037	On	04/08/2022	Bond Future	10.91	Call		2,149.83000	2.14983	1,583,420	12.21	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		3,229.85000	3.22985	2,532,480	12.14	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		4,529.34000	4.52934	5,416,370	12.14	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		3,175.01000	3.17501	2,485,520	12.13	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		4,593.65000	4.59365	5,488,560	12.13	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		3,202.53000	3.20253	2,509,090	12.14	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		4,561.56000	4.56156	5,452,520	12.14	0.00	0	
Total R2037 Option											7,819,843.50	3,150	2,2!
Total For R2037											30,005,793.38	3,424	132,7!
R2040	On	03/02/2022	Bond Future			11.25015	82.98837	11.01003	84.59583	13.26	312,036,271.20	3,760	80,9!
R2040	On	05/05/2022	Bond Future			11.45409	83.97962	11.20416	85.60663	12.67	0.00	0	8,4!
R2040	On	04/08/2022	Bond Future			11.67011	80.46180	11.40946	82.10908	12.85	0.00	0	
R2040	On	03/11/2022	Bond Future			11.87437	81.52472	11.60319	83.19277	12.63	0.00	0	
Total R2040 Future											312,036,271.20	3,760	89,4!
R2040	On	03/02/2022	Bond Future	11.57	Call		4,474.50000	4.47450	3,313,350	14.93	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		800.08000	0.80008	1,246,390	14.93	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		4,524.25000	4.52425	3,357,090	14.95	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		786.54000	0.78654	1,226,840	14.95	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		4,574.26000	4.57426	3,401,160	14.98	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		773.34000	0.77334	1,207,700	14.98	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		5,814.73000	5.81473	4,677,170	14.17	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		1,407.55000	1.40755	1,897,000	14.17	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		11,300.07000	11.30007	9,849,660	16.34	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		438.47000	0.43847	615,070	16.34	0.00	0	1,2!
R2040	On	05/05/2022	Bond Future	9.82	Call		213.80000	0.21380	114,240	11.33	0.00	0	1,2!
R2040	On	05/05/2022	Bond Future	9.82	Put		10,217.89000	10.21789	11,745,340	11.33	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		1,161.86000	1.16186	758,640	12.15	0.00	0	1,2!
R2040	On	05/05/2022	Bond Future	10.57	Put		5,527.03000	5.52703	6,750,820	12.15	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		5,860.78000	5.86078	4,719,060	14.19	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2040	On	05/05/2022	Bond Future	11.91	Put		1,392.99000	1.39299	1,878,280	14.19		0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		5,906.91000	5.90691	4,761,060	14.21		0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		1,378.59000	1.37859	1,859,750	14.21		0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		6,327.82000	6.32782	7,518,450	12.27		0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		2,383.86000	2.38386	1,765,990	12.64		0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		4,879.07000	4.87907	5,908,480	12.64		0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		4,799.50000	4.79950	5,819,030	12.66		0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		6,832.54000	6.83254	5,680,530	14.29		0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		1,761.82000	1.76182	2,257,090	14.29		0.00	0	4€
R2040	On	04/08/2022	Bond Future	9.70	Call		291.12000	0.29112	176,190	11.68		0.00	0	4€
R2040	On	04/08/2022	Bond Future	9.70	Put		12,535.04000	12.53504	14,067,390	11.68		0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		1,564.49000	1.56449	1,107,840	12.27		0.00	0	4€
R2040	On	04/08/2022	Bond Future	11.04	Call		2,411.10000	2.41110	1,788,290	12.65		0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		4,839.03000	4.83903	5,863,500	12.65		0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		2,438.76000	2.43876	1,811,010	12.66		0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		3,456.77000	3.45677	2,715,260	12.55		0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		4,743.26000	4.74326	5,669,800	12.55		0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		3,486.38000	3.48638	2,740,660	12.56		0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		4,708.80000	4.70880	5,631,130	12.56		0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		3,426.96000	3.42696	2,689,680	12.55		0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		4,777.59000	4.77759	5,708,360	12.55		0.00	0	
Total R2040 Option											0.00	0	4,9€	
Total For R2040											312,036,271.20	3,760	94,4€	
R2044	On	03/02/2022	Bond Future			11.27796	79.78391	11.03774	81.41640	13.89		24,653,228.19	309	56,3€
R2044	On	05/05/2022	Bond Future			11.47211	80.73693	11.22209	82.38925	13.27		0.00	0	5,7€
R2044	On	04/08/2022	Bond Future			11.67745	77.30610	11.41670	78.97902	13.46		0.00	0	
R2044	On	03/11/2022	Bond Future			11.87120	78.32737	11.59994	80.02141	13.23		0.00	0	
Total R2044 Future											24,653,228.19	309	62,1€	
R2044	On	03/02/2022	Bond Future	11.59	Call		4,497.19000	4.49719	3,322,520	15.75		0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		825.03000	0.82503	1,282,850	15.75		0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		4,547.29000	4.54729	3,366,510	15.77		0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		811.23000	0.81123	1,262,940	15.77		0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		4,597.52000	4.59752	3,410,690	15.80		0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		797.65000	0.79765	1,243,310	15.80		0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		5,938.98000	5.93898	4,777,320	14.94		0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		1,405.59000	1.40559	1,896,250	14.94		0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		5,846.21000	5.84621	4,692,970	14.90		0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		1,434.89000	1.43489	1,933,970	14.90		0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		5,892.47000	5.89247	4,735,000	14.92		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	05/05/2022	Bond Future	11.92	Put		1,420.07000	1.42007	1,914,920	14.92	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		4,726.82000	4.72682	5,746,330	13.30	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		2,572.09000	2.57209	1,913,580	13.31	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		4,687.23000	4.68723	5,701,640	13.31	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		2,514.80000	2.51480	1,866,480	13.29	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		4,766.68000	4.76668	5,791,280	13.29	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		2,543.36000	2.54336	1,889,950	13.30	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		3,486.87000	3.48687	2,731,940	13.15	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		4,776.48000	4.77648	5,715,590	13.15	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		3,517.20000	3.51720	2,757,930	13.16	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		4,741.46000	4.74146	5,676,230	13.16	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		3,456.67000	3.45667	2,706,080	13.14	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		4,811.72000	4.81172	5,755,170	13.14	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											24,653,228.19	309	62,10
R2048	On	03/02/2022	Bond Future			11.21533	83.17819	10.97490	84.86026	13.60	7,652,393.48	92	191,05
R2048	On	05/05/2022	Bond Future			11.39815	79.75587	11.14796	81.45833	13.69	0.00	0	2,0
R2048	On	04/08/2022	Bond Future			11.58907	80.69218	11.32833	82.41586	13.17	0.00	0	
R2048	On	03/11/2022	Bond Future			11.77936	77.34044	11.50783	79.08582	13.64	0.00	0	
Total R2048 Future											7,652,393.48	92	193,13
R2048	On	03/02/2022	Bond Future	9.80	Call		49.86000	0.04986	16,560	12.22	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		9,242.35000	9.24235	10,891,120	12.22	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call		126.71000	0.12671	48,760	12.49	63,388.00	1,300	
R2048	On	03/02/2022	Bond Future	10.00	Put		7,630.86000	7.63086	9,234,980	12.49	0.00	0	
R2048	On	03/02/2022	Bond Future	10.20	Call		276.98000	0.27698	121,290	12.76	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.50	Put		4,232.42000	4.23242	5,567,610	13.26	0.00	0	
R2048	On	03/02/2022	Bond Future	11.00	Put		1,983.44000	1.98344	2,875,660	13.99	0.00	0	
R2048	On	03/02/2022	Bond Future	10.30	Call		0.00000	0.00000	182,000	12.92	236,600.00	1,300	1,30
R2048	On	03/02/2022	Bond Future	10.30	Put		0.00000	0.00000	6,934,990	12.92	0.00	0	
R2048	On	03/02/2022	Bond Future	10.40	Call		538.77000	0.53877	265,080	13.09	0.00	0	10
R2048	On	03/02/2022	Bond Future	10.40	Put		4,824.05000	4.82405	6,232,430	13.09	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		720.48000	0.72048	373,600	13.26	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		875.72000	0.87572	1,368,320	15.20	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Call		1,183.93000	1.18393	671,300	13.53	872,690.00	1,300	
R2048	On	03/02/2022	Bond Future	10.70	Put		3,185.13000	3.18513	4,354,570	13.53	0.00	0	
R2048	On	03/02/2022	Bond Future	10.90	Call		1,799.88000	1.79988	1,103,400	13.83	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.90	Put		2,336.71000	2.33671	3,322,300	13.83	0.00	0	
R2048	On	03/02/2022	Bond Future	11.00	Call		2,161.96000	2.16196	1,372,110	13.99	1,783,743.00	1,300	1,40
R2048	On	03/02/2022	Bond Future	10.20	Put		6,146.09000	6.14609	7,672,470	12.76	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	03/02/2022	Bond Future	11.47	Call		4,303.74000	4.30374	3,127,640	15.15	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		905.98000	0.90598	1,411,950	15.15	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		4,354.52000	4.35452	3,171,690	15.17	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		890.73000	0.89073	1,389,970	15.17	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		4,405.43000	4.40543	3,215,960	15.20	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		5,835.66000	5.83566	4,654,030	15.18	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1,466.59000	1.46659	1,987,420	15.18	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		5,741.03000	5.74103	4,568,450	15.13	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		1,497.70000	1.49770	2,027,580	15.13	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		5,788.39000	5.78839	4,611,280	15.16	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		1,482.15000	1.48215	2,007,500	15.16	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		4,933.22000	4.93322	5,990,020	13.16	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		2,622.71000	2.62271	1,950,570	13.17	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		4,891.90000	4.89190	5,943,440	13.17	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		2,563.98000	2.56398	1,902,330	13.15	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		4,975.09000	4.97509	6,037,120	13.15	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		2,593.12000	2.59312	1,926,240	13.16	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		3,594.55000	3.59455	2,814,290	13.70	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		4,911.34000	4.91134	5,876,460	13.70	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		3,626.03000	3.62603	2,841,280	13.70	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		4,875.32000	4.87532	5,835,950	13.70	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		3,563.20000	3.56320	2,787,440	13.69	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		4,947.59000	4.94759	5,917,210	13.69	0.00	0	
Total R2048 Option											2,956,421.00	5,200	4,66
Total For R2048											10,608,814.48	5,292	197,73
R209	On	03/02/2022	Bond Future			10.93719	68.88472	10.69757	70.18241	12.80	0.00	0	19,98
R209	On	05/05/2022	Bond Future			11.12931	66.56564	10.88062	67.87906	12.79	0.00	0	5,38
R209	On	04/08/2022	Bond Future			11.32694	67.34792	11.06872	68.67777	12.34	0.00	0	
R209	On	03/11/2022	Bond Future			11.52433	65.09386	11.25626	66.44041	12.71	0.00	0	
Total R209 Future											0.00	0	25,35
R209	On	03/02/2022	Bond Future	11.02	Call		2,667.74000	2.66774	1,858,080	13.68	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		929.77000	0.92977	1,417,800	13.68	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		2,704.73000	2.70473	1,888,900	13.70	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		913.88000	0.91388	1,395,740	13.70	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		2,741.91000	2.74191	1,919,960	13.72	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		898.23000	0.89823	1,373,970	13.72	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		4,122.83000	4.12283	3,251,570	13.84	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,269.59000	1.26959	1,711,750	13.84	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		6,312.57000	6.31257	5,262,140	14.93	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	05/05/2022	Bond Future	12.00	Put		678.53000	0.67853	941,520	14.93	0.00	0	12,00
R209	On	05/05/2022	Bond Future	9.75	Call		295.61000	0.29561	165,160	11.34	0.00	0	8,50
R209	On	05/05/2022	Bond Future	9.75	Put		6,756.33000	6.75633	7,939,300	11.34	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Call		1,976.22000	1.97622	1,413,500	12.79	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		2,680.96000	2.68096	3,431,660	12.79	0.00	0	12,00
R209	On	05/05/2022	Bond Future	11.44	Call		4,159.27000	4.15927	3,284,180	13.86	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,255.71000	1.25571	1,694,040	13.86	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		4,195.80000	4.19580	3,316,900	13.87	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,241.97000	1.24197	1,676,490	13.87	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,328.87000	4.32887	5,203,240	12.18	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,725.62000	1.72562	1,266,220	12.19	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		4,294.34000	4.29434	5,164,790	12.19	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,684.56000	1.68456	1,233,000	12.18	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,363.61000	4.36361	5,241,900	12.18	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,705.02000	1.70502	1,249,540	12.18	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		2,723.63000	2.72363	2,135,820	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		3,943.54000	3.94354	4,702,280	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		2,747.55000	2.74755	2,156,320	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		3,915.18000	3.91518	4,670,500	12.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		2,699.81000	2.69981	2,115,430	12.72	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		3,972.05000	3.97205	4,734,220	12.72	0.00	0	
Total R209 Option											0.00	0	32,60
Total For R209											0.00	0	57,97
R210	On	03/02/2022	Bond Future			211.83406	211.83406	211.81316	211.81316		0.00	0	1,30
R210	On	05/05/2022	Bond Future			211.56187	211.56187	211.54149	211.54149		0.00	0	10
R210	On	04/08/2022	Bond Future			214.22671	214.22671	214.20626	214.20626		0.00	0	
R210	On	03/11/2022	Bond Future			214.05579	214.05579	214.03751	214.03751		0.00	0	
Total R210 Future											0.00	0	1,40
Total For R210											0.00	0	1,40
R213	On	03/02/2022	Bond Future			10.35871	83.67305	10.15958	84.68257	9.99	0.00	0	20,80
R213	On	05/05/2022	Bond Future			10.58003	81.13959	10.37212	82.16146	9.98	0.00	0	
R213	On	04/08/2022	Bond Future			10.81437	82.09531	10.59694	83.13023	9.50	0.00	0	
R213	On	03/11/2022	Bond Future			11.05308	79.64174	10.82572	80.68947	9.62	0.00	0	
Total R213 Future											0.00	0	20,80
R213	On	03/02/2022	Bond Future	8.63	Call		9.79000	0.00979	3,480	8.96	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		8,333.93000	8.33393	9,337,140	8.96	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		20.31000	0.02031	7,740	8.91	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put		7,367.10000	7.36710	8,364,050	8.91	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call		88.49000	0.08849	40,170	9.02	0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	9.76	Put			2,730.14000	2.73014	3,482,250	9.78	0.00	0	10
R213	On	03/02/2022	Bond Future	9.98	Put			1,991.10000	1.99110	2,629,590	9.97	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			117.83000	0.11783	55,670	9.11	0.00	0	4
R213	On	03/02/2022	Bond Future	9.22	Put			5,107.53000	5.10753	6,054,890	9.11	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			402.76000	0.40276	227,230	9.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			3,435.47000	3.43547	4,269,460	9.55	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			654.62000	0.65462	397,210	9.78	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,475.05000	1.47505	2,008,830	10.15	0.00	0	2
R213	On	03/02/2022	Bond Future	9.96	Call			1,023.92000	1.02392	663,690	9.96	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			2,052.18000	2.05218	2,701,470	9.96	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			1,045.21000	1.04521	679,580	9.96	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			2,021.55000	2.02155	2,665,440	9.96	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			1,066.63000	1.06663	695,600	9.97	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			619.04000	0.61904	905,370	10.84	0.00	0	2
R213	On	03/02/2022	Bond Future	10.00	Call			1,110.56000	1.11056	728,650	9.99	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,931.40000	1.93140	2,559,010	9.99	0.00	0	4
R213	On	03/02/2022	Bond Future	10.15	Call			1,475.25000	1.47525	1,010,560	10.13	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,524.23000	1.52423	2,069,060	10.13	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			1,528.28000	1.52828	1,052,540	10.15	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put			5,465.44000	5.46544	6,426,640	9.02	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			1,750.62000	1.75062	1,231,000	10.23	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			1,290.21000	1.29021	1,780,110	10.23	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			2,913.64000	2.91364	2,219,990	10.73	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			702.43000	0.70243	1,018,300	10.73	0.00	0	4
R213	On	03/02/2022	Bond Future	10.67	Call			3,174.51000	3.17451	2,451,320	10.84	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			2,982.40000	2.98240	2,389,040	10.36	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			1,620.38000	1.62038	2,048,890	10.36	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			2,921.36000	2.92136	2,334,900	10.34	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			1,656.37000	1.65637	2,091,780	10.34	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			2,951.92000	2.95192	2,362,010	10.35	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			1,638.39000	1.63839	2,070,350	10.35	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			4,707.85000	4.70785	5,446,990	9.25	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			1,236.53000	1.23653	937,890	9.25	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			4,673.30000	4.67330	5,409,580	9.25	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			1,204.16000	1.20416	911,260	9.24	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			4,742.32000	4.74232	5,484,340	9.24	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			1,220.40000	1.22040	924,620	9.25	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			2,098.69000	2.09869	1,692,760	9.55	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			4,157.26000	4.15726	4,799,060	9.55	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			2,118.58000	2.11858	1,710,040	9.56	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 Intere
R213	On	03/11/2022	Bond Future	10.40	Put			4,129.14000	4.12914	4,768,330	9.56	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call			2,078.60000	2.07860	1,675,310	9.54	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			4,185.21000	4.18521	4,829,650	9.54	0.00	0	
Total R213 Option												0.00	0	2,85
Total For R213												0.00	0	23,74
R214	On	03/02/2022	Bond Future			11.26663	65.81482	11.02159	67.16859		13.77	0.00	0	19,92
R214	On	05/05/2022	Bond Future			11.45121	63.32053	11.19689	64.69072		13.82	0.00	0	4
R214	On	04/08/2022	Bond Future			11.64359	64.06373	11.37931	65.45093		13.33	0.00	0	
R214	On	03/11/2022	Bond Future			11.83536	61.62834	11.56091	63.03305		13.80	0.00	0	
Total R214 Future												0.00	0	20,37
R214	On	03/02/2022	Bond Future	11.39	Call			2,932.48000	2.93248	2,063,040	15.06	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			914.12000	0.91412	1,398,450	15.06	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			2,970.75000	2.97075	2,095,260	15.09	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			899.01000	0.89901	1,377,290	15.09	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			3,009.17000	3.00917	2,127,690	15.11	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			884.12000	0.88412	1,356,410	15.11	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			4,259.43000	4.25943	3,352,370	15.15	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			1,338.41000	1.33841	1,801,540	15.15	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call			4,185.96000	4.18596	3,286,730	15.10	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			1,366.81000	1.36681	1,837,770	15.10	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			4,222.65000	4.22265	3,319,500	15.12	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put			1,352.53000	1.35253	1,819,570	15.12	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			4,106.03000	4.10603	4,983,000	13.06	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			1,937.23000	1.93723	1,422,760	13.07	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			4,072.60000	4.07260	4,945,330	13.07	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call			1,891.77000	1.89177	1,385,760	13.05	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			4,139.90000	4.13990	5,021,090	13.05	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			1,914.32000	1.91432	1,404,090	13.06	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			2,884.29000	2.88429	2,258,830	13.89	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			3,999.04000	3.99904	4,778,290	13.89	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			2,909.14000	2.90914	2,280,130	13.90	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			3,970.32000	3.97032	4,746,020	13.90	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			2,859.55000	2.85955	2,237,640	13.88	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			4,027.93000	4.02793	4,810,730	13.88	0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	20,37
Total for Bond												782,351,461.29	20,945	1,152,27
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 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 ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 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 R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	

Contract 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 Price Contribution												0.00	0	
GOVI	On	03/02/2022	GOVI			786.66200	786.66200	796.25500	796.25500			0.00	0	98
GOVI	On	05/05/2022	GOVI			796.04900	796.04900	805.76000	805.76000			0.00	0	
GOVI	On	04/08/2022	GOVI			805.77900	805.77900	815.61000	815.61000			0.00	0	
GOVI	On	03/11/2022	GOVI			816.00100	816.00100	825.95800	825.95800			0.00	0	
Total GOVI Future												0.00	0	98
GOVI	On	03/02/2022	GOVI	792.74	Call			35,150.00000	3.51500	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.74	Put			0.00000	0.00000	60,780,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Call			35,050.00000	3.50500	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.75	Put			0.00000	0.00000	60,880,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Call			34,950.00000	3.49500	0,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Put			0.00000	0.00000	60,980,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call			175,100.00000	17.51000	77,990,000		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			175,300.00000	17.53000	78,190,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Call			175,200.00000	17.52000	78,090,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put			36,600.00000	3.66000	134,910,000		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			36,700.00000	3.67000	135,010,000		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			36,500.00000	3.65000	134,810,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call			55,380.00000	5.53800	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put			0.00000	0.00000	44,190,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call			55,280.00000	5.52800	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put			0.00000	0.00000	44,290,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call			55,480.00000	5.54800	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put			0.00000	0.00000	44,090,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	98
Total for GOVI												0.00	0	98
AL37	On	03/02/2022	Index Future			797.41700	797.41700	798.54200	798.54200			0.00	0	
AL37	On	05/05/2022	Index Future			806.93300	806.93300	808.07400	808.07400			0.00	0	
AL37	On	04/08/2022	Index Future			816.79600	816.79600	817.95200	817.95200			0.00	0	
AL37	On	03/11/2022	Index Future			827.15800	827.15800	828.33000	828.33000			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL7T	On	03/02/2022	Index Future			894.88500	894.88500	905.69300	905.69300			0.00	0	
AL7T	On	05/05/2022	Index Future			905.56400	905.56400	916.50400	916.50400			0.00	0	
AL7T	On	04/08/2022	Index Future			916.63200	916.63200	927.70800	927.70800			0.00	0	
AL7T	On	03/11/2022	Index Future			928.26100	928.26100	939.47800	939.47800			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/02/2022	Index Future			796.84800	796.84800	806.74300	806.74300			0.00	0	19
ALBI	On	05/05/2022	Index Future			806.35600	806.35600	816.37300	816.37300			0.00	0	2
ALBI	On	04/08/2022	Index Future			816.21200	816.21200	826.35200	826.35200			0.00	0	
ALBI	On	03/11/2022	Index Future			826.56700	826.56700	836.83700	836.83700			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	03/02/2022	Index Future			298.46800	298.46800	299.96100	299.96100			0.00	0	48
IGOV	On	05/05/2022	Index Future			302.10300	302.10300	303.61500	303.61500			0.00	0	
IGOV	On	04/08/2022	Index Future			305.86700	305.86700	307.39900	307.39900			0.00	0	
IGOV	On	03/11/2022	Index Future			309.81900	309.81900	311.37100	311.37100			0.00	0	
Total IGOV Future												0.00	0	48
Total For IGOV												0.00	0	48
Total for Index												0.00	0	72
JIBAR f	On	15/12/2021	Jibar Future			3.91500	96.08500	3.91500	96.08500			0.00	0	
JIBAR f	On	19/01/2022	Jibar Future			4.01500	95.98500	4.04500	95.95500			0.00	0	
JIBAR f	On	16/02/2022	Jibar Future			4.23000	95.77000	4.38000	95.62000			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			4.29500	95.70500	4.44500	95.55500			0.00	0	
JIBAR f	On	20/04/2022	Jibar Future			4.71000	95.29000	4.86000	95.14000			0.00	0	
JIBAR f	On	18/05/2022	Jibar Future			4.77000	95.23000	4.93000	95.07000			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			5.08000	94.92000	5.25000	94.75000			0.00	0	7
JIBAR f	On	21/09/2022	Jibar Future			5.54500	94.45500	5.77500	94.22500			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			6.15000	93.85000	6.34000	93.66000			0.00	0	6
JIBAR f	On	15/03/2023	Jibar Future			6.48000	93.52000	6.64000	93.36000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			6.88500	93.11500	6.98500	93.01500			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			7.09500	92.90500	7.21500	92.78500			0.00	0	7
Total Jibar Future												0.00	0	21
Total For JIBAR FUTURE												0.00	0	21
Total for Jibar												0.00	0	21
5Y STN	On	21/12/2021	Interest Rate Swap			90.70000	90.70000	90.70000	90.70000			0.00	0	5
Total 5Y STND Future												0.00	0	5
Total For 5Y STND												0.00	0	5
Total for Interest Rate Swap												0.00	0	5

Contract 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 Derivatives :									782,351,461.29	20,945	1,154,24
ABCPI3 On 07/12/2023 Spot Bond			2.73000	312.81367	2.73000	312.74784			0.00	0	
Total ABCPI3 SPOT									0.00	0	
Total For ABCPI3									0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.10519			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.35897			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	104.04514	9.65000	104.01835			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.28500	91.49188	11.28500	92.67119			0.00	0	
Total ABF005 SPOT									0.00	0	
Total For ABF005									0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.98397			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.13879			0.00	0	
Total ABFN09 SPOT									0.00	0	
Total For ABFN09									0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.37708			0.00	0	
Total ABFN14 SPOT									0.00	0	
Total For ABFN14									0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.02966			0.00	0	400,000,00
Total ABFN16 SPOT									0.00	0	400,000,00
Total For ABFN16									0.00	0	400,000,00
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.12381			0.00	0	
Total ABFN18 SPOT									0.00	0	
Total For ABFN18									0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.46805			0.00	0	
Total ABFN21 SPOT									0.00	0	
Total For ABFN21									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.60225				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.04741				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.28363				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.70576				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.58989				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.66623				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.56829				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.83435				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.37902				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.44802				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.94744				0.00	0	119,000,00
Total ABFN35 SPOT										0.00	0	119,000,00
Total For ABFN35										0.00	0	119,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.14920				0.00	0	
Total ABFN36 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 ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.59535				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.45961				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	101.30947				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.46919				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.35347				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.65878				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.60681				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.62468				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.63748				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.89062				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.07430				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.07787				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.89958				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.77847				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.90624				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.69538				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.77662				0.00	235,600,000	117,800,000
Total ABJ01 SPOT										0.00	235,600,000	117,800,000
Total For ABJ01										0.00	235,600,000	117,800,000
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.47689				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.46514				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.85831				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.38000	7.38000	7.38000	145.24962			596,304,000,000.00		80,800,000	40,400,000
Total ABKI04 SPOT									596,304,000,000.00		80,800,000	40,400,000
Total For ABKI04									596,304,000,000.00		80,800,000	40,400,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	28.28299	100.00000	28.21587				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.13000	3.13000	3.13000	153.23660				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABN62 On 31/03/2028 Spot Bond			3.97000	3.97000	3.97000	200.89097			8,948,380,000,000.00	2,254,000,000	1,127,000,000
Total ABN62 SPOT									8,948,380,000,000.00	2,254,000,000	1,127,000,000
Total For ABN62									8,948,380,000,000.00	2,254,000,000	1,127,000,000
ABN63 On 07/12/2033 Spot Bond			4.59000	4.59000	4.59000	225.06662			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.92500	6.92500	6.92500	102.90255			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.12500	8.12500	8.12500	114.32815			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.08500	102.49572	5.08500	102.48175			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.45500	104.44998	5.45500	104.43446			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.46500	110.41955	7.46500	110.39719			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.39000	110.91906	8.39000	110.89388			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.89500	108.48424	5.89500	108.46683			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.38000	103.57241	8.38000	103.54893			0.00	0	
Total ABS7 SPOT									0.00	0	
Total For ABS7									0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.44702	100.00000	12.41917			0.00	0	
Total ABS7/R186 SPOT									0.00	0	
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			2.05000	316.91851	2.05000	316.85765			0.00	0	
Total ABS12 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 ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.70500	176.48001	1.70500	176.44773				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.00000	11.00000	11.00000	104.06656				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.22700				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.18826				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	101.14591				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.88133				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.18466				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.18466				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.21765				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.21765				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	176.96551				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	178.67885				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.12265				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.08009				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.26789				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.50492				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.21982				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.11790				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	99.96167				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.49029				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.21774				0.00	0	2,000,00
Total AGT02 SPOT										0.00	0	2,000,00
Total For AGT02										0.00	0	2,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	102.61293				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.34621				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.59658				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.61982				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			8.42500	99.14396	8.42500	100.19898				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.65488				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	100.77163				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.91736				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.51466				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.12128				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A' On 21/08/2023 Spot Bond			6.61500	107.91984	6.61500	107.90076				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.11368				0.00	0	88,200,00
Total AHF5A4 SPOT										0.00	0	88,200,00
Total For AHF5A4										0.00	0	88,200,00
AHF5B' On 21/08/2023 Spot Bond					0.00000	100.12780				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.13648				0.00	0	
Total AHF5C1 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 AHF5C1									0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.51048			0.00	0	
Total AHF5D1 SPOT									0.00	0	
Total For AHF5D1									0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.29269			0.00	0	
Total AHF6A1 SPOT									0.00	0	
Total For AHF6A1									0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.61391			0.00	0	157,300,00
Total AHF6A2 SPOT									0.00	0	157,300,00
Total For AHF6A2									0.00	0	157,300,00
AHF6B On 21/08/2024 Spot Bond					0.00000	100.12771			0.00	0	
Total AHF6B1 SPOT									0.00	0	
Total For AHF6B1									0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.13637			0.00	0	
Total AHF6C1 SPOT									0.00	0	
Total For AHF6C1									0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.19681			0.00	0	
Total AHF6D1 SPOT									0.00	0	
Total For AHF6D1									0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.28057			0.00	0	84,200,00
Total AHF7A1 SPOT									0.00	0	84,200,00
Total For AHF7A1									0.00	0	84,200,00
AHF7A On 21/08/2025 Spot Bond					0.00000	100.11904			0.00	0	
Total AHF7A2 SPOT									0.00	0	
Total For AHF7A2									0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.13204			0.00	0	
Total AHF7B1 SPOT									0.00	0	
Total For AHF7B1									0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.12879			0.00	0	
Total AHF7B2 SPOT									0.00	0	
Total For AHF7B2									0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.14070			0.00	0	
Total AHF7C1 SPOT									0.00	0	
Total For AHF7C1									0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.13659			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.21401				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.20326				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.69500	106.24835	7.69500	106.22631				0.00	0	2,294,515,20
Total AIR02 SPOT										0.00	0	2,294,515,20
Total For AIR02										0.00	0	2,294,515,20
AIR04 On 29/05/2024 Spot Bond			8.11500	102.56740	8.11500	102.54486				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.07000	89.24104	12.07000	89.21216				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.01500	179.90182	6.01500	179.84802				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	99.96887				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.00671				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.55077				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	101.20135				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.45180				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF15 On 24/02/2023 Spot Bond					0.00000	100.10863				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.39023				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF17 On 21/01/2022 Spot Bond					0.00000	100.65567				0.00	0	
Total APF17 SPOT										0.00	0	
Total For APF17										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.94000	239.37246	4.94000	239.30790				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.95500	217.41455	4.95500	217.35585				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.68000	176.19371	2.68000	176.15683				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.72500	176.18053	2.72500	176.14343				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.84000	191.22884	4.84000	191.17768				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										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	101.31850				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.98341				0.00	0	
Total ASN194 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 ASN194									0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.04500	110.44894	5.04500	110.41893			0.00	0	
Total ASN195 SPOT									0.00	0	
Total For ASN195									0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	101.02376			0.00	0	
Total ASN196 SPOT									0.00	0	
Total For ASN196									0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.03967			0.00	0	
Total ASN203 SPOT									0.00	0	
Total For ASN203									0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.14632			0.00	0	1,500,00
Total ASN204 SPOT									0.00	0	1,500,00
Total For ASN204									0.00	0	1,500,00
ASN20: On 24/08/2025 Spot Bond					0.00000	104.22384			0.00	0	
Total ASN209 SPOT									0.00	0	
Total For ASN209									0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	99.97916			0.00	0	
Total ASN214 SPOT									0.00	0	
Total For ASN214									0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.31465			0.00	0	
Total ASN264 SPOT									0.00	0	
Total For ASN264									0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	101.02922			0.00	0	
Total ASN274 SPOT									0.00	0	
Total For ASN274									0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.19843			0.00	0	
Total ASN278 SPOT									0.00	0	
Total For ASN278									0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.13037			0.00	0	
Total ASN279 SPOT									0.00	0	
Total For ASN279									0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.12736			0.00	0	
Total ASN280 SPOT									0.00	0	
Total For ASN280									0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.26233			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.99267				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	101.11102				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.61719				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 20/12/2021 Spot Bond					0.00000	101.02223				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.57500	4.57500	4.57500	105.38742				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.11500	5.11500	5.11500	98.05028				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.05047				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.20403				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.30420				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.36622				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.15500	108.93750	5.15500	108.90757				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN34 On 20/06/2024 Spot Bond					0.00000	101.13036				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.02371				0.00	0	18,400,00
Total ASN346 SPOT										0.00	0	18,400,00
Total For ASN346										0.00	0	18,400,00
ASN35 On 20/06/2024 Spot Bond					0.00000	101.09943				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.08189				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.08189				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	99.99996				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.30482				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.06052				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.10124				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	100.65429				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	101.15977				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	101.15977				0.00	0	
Total ASN384 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 ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	101.75175				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	101.07021				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.11685				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	101.11038				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	101.06246				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	101.25631				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2021 Spot Bond					0.00000	99.91215				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2022 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	104.66751				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	100.96590				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	100.99780				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	101.33393				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.91193				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	104.72850				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.58558				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.59143				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	103.05292				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	102.70513				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.40843				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.48446				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	101.08138				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	101.46570				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	125.47700				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48(On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	102.63778				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.07756				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	101.02767				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	101.02767				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	101.04892				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			9.82000	100.79083	9.82000	100.76443				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50(On 21/12/2026 Spot Bond			9.00000	100.36183	9.00000	100.33769				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			9.55000	99.02883	9.55000	99.00360				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			9.55000	99.02883	9.55000	99.00360				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2022 Spot Bond			9.10000	103.01909	9.10000	102.99417				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52(On 31/07/2024 Spot Bond			11.05000	103.66032	11.05000	103.63002				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			11.00000	103.64390	11.00000	103.61375				0.00	0	
Total ASN530 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 ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.47966	10.50000	103.45089				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	103.47966	10.50000	103.45089				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.96673				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.40629				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.28503				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	103.51251	10.60000	103.48347				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	102.31970	10.47000	103.44111				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	103.49609	10.55000	103.46718				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.37619				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.57217				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	99.90685				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.70139				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	101.02374				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	101.09928				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	100.23272				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 14/03/2022 Spot Bond					0.00000	101.42525				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN586 On 18/03/2024 Spot Bond					0.00000	102.90628				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2022 Spot Bond			9.22000	103.02255	9.22000	102.99692				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.70690				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.69584				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	100.51497				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.53901				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	100.01867				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN607 On 31/01/2030 Spot Bond					0.00000	100.39907				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	100.50117				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2022 Spot Bond					0.00000	101.22369				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613 On 06/05/2024 Spot Bond					0.00000	100.36502				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	101.13311				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	100.14142				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619 On 11/05/2023 Spot Bond					0.00000	100.35451				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624 On 21/12/2026 Spot Bond					0.00000	101.07005				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627 On 28/02/2024 Spot Bond					0.00000	100.00023				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632 On 02/04/2026 Spot Bond					0.00000	100.40412				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633 On 20/06/2024 Spot Bond					0.00000	101.23699				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634 On 20/06/2026 Spot Bond					0.00000	101.36456				0.00	0	
Total ASN634 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 ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	99.89293				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.47825				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.37199				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.78582				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.13727				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 11/02/2022 Spot Bond					0.00000	100.18680				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.01585				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.19100				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.93411				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.00837				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 26/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.30453				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.36263				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.05469				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.97264				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.11674				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.46033				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.47336				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.83935				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.46090				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.16891				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.26155				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.01374				0.00	0	102,000,00
Total ASN703 SPOT										0.00	0	102,000,00
Total For ASN703										0.00	0	102,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN707 On 09/11/2026 Spot Bond					0.00000	100.31313				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN708 On 05/01/2022 Spot Bond					0.00000	100.86268				0.00	0	
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	
ASN712 On 10/01/2022 Spot Bond					0.00000	101.03196				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN713 On 04/05/2024 Spot Bond					0.00000	100.29097				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN714 On 19/08/2023 Spot Bond					0.00000	100.20567				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN715 On 31/03/2032 Spot Bond					0.00000	101.19176				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN716 On 15/09/2033 Spot Bond					0.00000	101.33570				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN717 On 30/09/2022 Spot Bond					0.00000	100.73206				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN718 On 30/09/2024 Spot Bond					0.00000	100.82190				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN719 On 30/12/2021 Spot Bond					0.00000	100.74934				0.00	0	
Total ASN719 SPOT										0.00	0	
Total For ASN719										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	100.80365				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN724 On 15/10/2022 Spot Bond					0.00000	100.68720				0.00	0	
Total ASN724 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 ASN724										0.00	0	
ASN72: On 20/01/2022 Spot Bond					0.00000	100.57097				0.00	0	
Total ASN725 SPOT										0.00	0	
Total For ASN725										0.00	0	
ASN72: On 19/01/2022 Spot Bond					0.00000	100.57914				0.00	0	
Total ASN726 SPOT										0.00	0	
Total For ASN726										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	99.90097				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.45588				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	99.99972				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.52794				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 18/02/2022 Spot Bond					0.00000	100.15889				0.00	0	
Total ASN740 SPOT										0.00	0	
Total For ASN740										0.00	0	
ASN74: On 22/02/2022 Spot Bond					0.00000	100.15068				0.00	0	
Total ASN741 SPOT										0.00	0	
Total For ASN741										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.18896				0.00	0	1,900,000,00
Total ASN742 SPOT										0.00	0	1,900,000,00
Total For ASN742										0.00	0	1,900,000,00
ASN74: On 20/06/2026 Spot Bond					0.00000	100.10939				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	100.14436				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.10880				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.64500	103.16396	4.64500	103.15102				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.71883	9.30000	101.69365				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	100.89782				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.08371				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.12270				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	99.91928				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.82530				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.15000	99.09949	7.15000	99.08037				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.91669				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.19077				0.00	0	102,000,00
Total BAW35 SPOT										0.00	0	102,000,00
Total For BAW35										0.00	0	102,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	100.12053				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.17319				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.35682				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.81500	8.81500	8.81500	104.77878				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.61000	11.61000	11.61000	103.90162				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.23279				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.92629				0.00	0	127,991,8€
Total BAYA74 SPOT										0.00	0	127,991,8€
Total For BAYA74										0.00	0	127,991,8€
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.16436				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.16458				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.16073				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.58446				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.39840				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.25015				0.00	0	
Total BAYA80 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 BAYA80										0.00	0	
BAYA8 ⁰ On 30/06/2023 Spot Bond					0.00000	101.43997				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA8 ¹ On 30/09/2023 Spot Bond					0.00000	101.39776				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8 ² On 30/09/2023 Spot Bond					0.00000	101.60555				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA8 ³ On 31/01/2023 Spot Bond					0.00000	101.35596				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA8 ⁴ On 31/12/2023 Spot Bond					0.00000	101.43902				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA8 ⁵ On 31/03/2023 Spot Bond					0.00000	101.44384				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA8 ⁶ On 31/03/2024 Spot Bond					0.00000	101.64511				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA8 ⁷ On 31/03/2024 Spot Bond					0.00000	101.39787				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA8 ⁸ On 30/06/2024 Spot Bond					0.00000	101.31332				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA9 ⁰ On 30/06/2024 Spot Bond					0.00000	101.60075				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9 ¹ On 30/06/2023 Spot Bond					0.00000	101.31545				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9 ² On 30/09/2024 Spot Bond					0.00000	101.35652				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.31504				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.64634				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.04122				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.68808				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.64712				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.07410				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	101.73021				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	101.64667				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.55500	8.55500	8.55500	98.83832				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.41599				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX31 On 05/03/2023 Spot Bond					0.00000	100.45216				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	99.87310				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.20138				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.41214				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.48530				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.48257				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.60500	105.90242	7.60500	105.88058				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	99.94082				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	102.16252				0.00	1,600,000	17,800,00
Total BGL15 SPOT										0.00	1,600,000	17,800,00
Total For BGL15										0.00	1,600,000	17,800,00
BGL16 On 25/05/2022 Spot Bond					0.00000	100.05273				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.77406				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.36874				0.00	0	
Total BGL18 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 BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.39440				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	104.45360				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.71321				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.65217				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.35500	106.29900	6.35500	106.28064				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	101.15428				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.71251				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.62577				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.48492				0.00	40,000,000	40,000,000
Total BID15 SPOT										0.00	40,000,000	40,000,000
Total For BID15										0.00	40,000,000	40,000,000
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.54064				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.84466				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.35700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.18600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.37600				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	52.51000				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	99.98669				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.10794				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	100.79397				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.51968				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.16109				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	99.89137				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.32689				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.64412				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.38157				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.77872				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.35218				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.36685				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.13426				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.23098				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.31916				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										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	100.95772				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.05960				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.35143				0.00	0	
Total CBL30 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 CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.13000	111.90080	8.13000	111.87644				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.30000	112.87917	8.30000	112.85410				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.90000	108.66510	8.90000	108.63897				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.32000	10.32000	10.32000	103.35510				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.57913				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.43083				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.02053				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.02184				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.76293				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.81149				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	108.59156	4.77000	105.56600				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.47100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.89462				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.46500	108.48884	7.46500	108.46687				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 20/03/2024 Spot Bond			8.70700	111.28819	8.70700	112.97800				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN368 On 06/08/2023 Spot Bond					0.00000	100.43501				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.56879				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN372 On 20/03/2024 Spot Bond					0.00000	105.87248				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN374 On 20/03/2024 Spot Bond			10.98000	101.21070	10.98000	101.18081				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	109.05900				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN382 On 20/09/2024 Spot Bond			6.50000	116.33940	6.50000	110.70800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN386 On 20/09/2024 Spot Bond					0.00000	104.89600				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN394 On 20/09/2022 Spot Bond					0.00000	101.11099				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.20953				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.20750				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.65000	176.20251	2.65000	176.16577				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.83000	141.37855	5.83000	141.33720				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			6.27000	139.54610	6.27000	139.50368				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN455 On 20/12/2021 Spot Bond					0.00000	101.44800				0.00	0	
Total CLN455 SPOT										0.00	0	
Total For CLN455										0.00	0	
CLN456 On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.81500	103.06025	6.81500	103.04138				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.40897				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.11496				0.00	0	
Total CLN468 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 CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.15997				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.20707				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN477 On 29/11/2021 Spot Bond			100.00000	99.45504	100.00000	99.72677				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	99.97215				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			6.31000	99.98271	6.31000	99.96544				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.61500	104.72224	6.61500	104.70372				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.15139				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	101.30300				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.01653				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			7.01500	109.96511	7.01500	109.94416				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN499 On 04/09/2024 Spot Bond					0.00000	101.68163				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.81521				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.86271				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN503 On 11/10/2024 Spot Bond					0.00000	100.33291				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.99697				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.47519				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.15837				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	96.40026				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	102.08902	9.96000	102.06161				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	100.86238	10.01000	100.83532				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.03480				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	104.02426	9.60000	99.26508				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN52(On 12/03/2023 Spot Bond					0.00000	101.21209				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52(On 27/02/2023 Spot Bond					0.00000	100.01495				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52(On 09/09/2022 Spot Bond			9.20000	102.08372	9.20000	102.05837				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52(On 24/04/2023 Spot Bond					0.00000	101.19084				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52(On 26/04/2023 Spot Bond					0.00000	100.86817				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52(On 21/02/2024 Spot Bond					0.00000	101.26121				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52(On 25/11/2022 Spot Bond					0.00000	100.22418				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN52(On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN53(On 12/03/2023 Spot Bond					0.00000	101.21209				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53(On 20/06/2023 Spot Bond					0.00000	101.20802				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53(On 18/07/2025 Spot Bond					0.00000	100.69012				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53(On 18/07/2025 Spot Bond			9.78000	105.50845	9.78000	105.48107				0.00	0	
Total CLN535 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 CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.72766				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.53716				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.79009				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	142.51200				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.00010				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	101.74760				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.25000	105.64261	9.25000	105.61666				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.30000	103.88685	9.30000	103.86077				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.39000	103.01426	9.39000	102.98815				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	307.08820				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.21503				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.24511				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.09637				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.87763				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	128.31100				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.27590				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	100.42753	10.19000	100.39837				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.25000	103.47580	9.25000	103.44995				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.32067				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.11792				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.13677				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN567 On 04/06/2023 Spot Bond					0.00000	99.90594				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.25789				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.48000	102.12820	9.48000	102.10207				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.25975				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.25943				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	101.19088				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.32420				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.66070				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.93255				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.28216				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.00008				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	101.39579				0.00	0	
Total CLN583 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 CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.59662				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	103.49602				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	101.28368				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	101.09100				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	101.10143				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.17161				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.29322				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.25000	143.73530	4.25000	116.71721				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.09476				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN594 On 27/06/2022 Spot Bond					0.00000	100.94901				0.00	0	
Total CLN594 SPOT										0.00	0	
Total For CLN594										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.09476				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.14856				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.87816				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.16843				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.10143				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.10143				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.48400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.75863				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.32805				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.23060				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.33019				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.68492				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN608 On 22/08/2024 Spot Bond					0.00000	100.12598				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	100.80404	9.32000	100.77881				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	100.51250				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	102.14481				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	101.30406				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	100.12173				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	96.79800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.55094				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.67956				0.00	0	
Total CLN618 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 CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	99.88615				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.45941				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.45770				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	100.49953				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	96.24500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.54694				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.59500	105.76045	6.59500	105.74180				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.20079				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.26935				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.19500	63.38630	12.19500	84.27696				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.17507				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.95000	101.28605	9.95000	101.25933				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.19990				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.17200				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.99179				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.37891				0.00	3,800,000,000	1,900,000,000
Total CLN634 SPOT										0.00	3,800,000,000	1,900,000,000
Total For CLN634										0.00	3,800,000,000	1,900,000,000
CLN634 On 19/08/2025 Spot Bond					0.00000	101.94940				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.12115				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.19901				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	100.23923				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	100.21680				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.60075				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.12180				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64 On 18/12/2024 Spot Bond					0.00000	101.08005				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2022 Spot Bond					0.00000	100.47571				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.08199				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.35681				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	99.99984				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.19901				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.16027				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.19901				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	99.97100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.35327				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.02231				0.00	0	
Total CLN657 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 CLN657									0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.75613			0.00	0	
Total CLN658 SPOT									0.00	0	
Total For CLN658									0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.66200			0.00	0	
Total CLN661 SPOT									0.00	0	
Total For CLN661									0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.78200			0.00	0	
Total CLN662 SPOT									0.00	0	
Total For CLN662									0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	113.26300			0.00	0	
Total CLN663 SPOT									0.00	0	
Total For CLN663									0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	136.93300			0.00	0	
Total CLN664 SPOT									0.00	0	
Total For CLN664									0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.20594			0.00	0	85,000,00
Total CLN665 SPOT									0.00	0	85,000,00
Total For CLN665									0.00	0	85,000,00
CLN666 On 02/04/2026 Spot Bond					0.00000	101.05681			0.00	0	
Total CLN666 SPOT									0.00	0	
Total For CLN666									0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.23811			0.00	0	
Total CLN667 SPOT									0.00	0	
Total For CLN667									0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	104.69363			0.00	0	
Total CLN668 SPOT									0.00	0	
Total For CLN668									0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.76787			0.00	0	
Total CLN669 SPOT									0.00	0	
Total For CLN669									0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.01607			0.00	0	
Total CLN670 SPOT									0.00	0	
Total For CLN670									0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.21976			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	101.24594				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.25785	148.16382	4.25785	120.37859				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25785	148.16382	4.25785	120.37937				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.22420				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.23604				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.09489				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.38184				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.22805				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.20061				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.04532				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.07591				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN685 On 12/02/2025 Spot Bond					0.00000	100.50555				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.28594				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.28574				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	101.12356				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	100.97184				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	101.12371				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.23763				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.37175				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.82605				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.38859				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.00007				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.22970				0.00	0	
Total CLN701 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 CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.38377				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.67758				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.94703				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.24195				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.16939				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.09666				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.33146				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.57793				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	101.04915				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.20848				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.10431				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.10431				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.10431				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.35681				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.05205				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.34058				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.66721				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	99.98679				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.38700				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.01069				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.01069				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.01069				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.02979				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN728 On 21/06/2025 Spot Bond					0.00000	101.02979				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.02979				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.92224				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.97673				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.62566				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 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	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.07338				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.28430				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	95.57472				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.23710				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.29520				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	105.52500				0.00	0	
Total CLN739 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 CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	94.18699				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.19604				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.20203				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.39565				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	97.83950				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.75931				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.00020				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2021 Spot Bond					0.00000	101.12365				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.48600				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	101.15872				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.85093				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.43821				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.81368				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.90422				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.84648				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.99706				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN763 On 12/02/2025 Spot Bond					0.00000	100.40572				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.51261				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	93.87053				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.43821				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 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	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.16847				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	100.65060				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	97.01501				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	81.89602				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	88.30131				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.01703				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.50624				0.00	0	
Total CLN774 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 CLN774									0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.95000	6.95000	6.95000	113.47269			0.00	0	
Total CLN775 SPOT									0.00	0	
Total For CLN775									0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	99.99980			0.00	0	
Total CLN776 SPOT									0.00	0	
Total For CLN776									0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	100.08307			0.00	0	
Total CLN777 SPOT									0.00	0	
Total For CLN777									0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	99.99971			0.00	0	
Total CLN778 SPOT									0.00	0	
Total For CLN778									0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.25968			0.00	0	
Total CLN779 SPOT									0.00	0	
Total For CLN779									0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.19992			0.00	0	
Total CLN780 SPOT									0.00	0	
Total For CLN780									0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	102.94677			0.00	0	
Total CLN781 SPOT									0.00	0	
Total For CLN781									0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.12229			0.00	0	
Total CLN782 SPOT									0.00	0	
Total For CLN782									0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.09528			0.00	0	
Total CLN783 SPOT									0.00	0	
Total For CLN783									0.00	0	
CLN783 On 31/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	10,000,000.00
Total CLN784 SPOT									0.00	0	10,000,000.00
Total For CLN784									0.00	0	10,000,000.00
CLN784 On 30/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		750,000,000,000.00	7,500,000,000	7,500,000,000	
Total CLN785 SPOT								50,000,000,000,000.00	7,500,000,000	7,500,000,000	
Total For CLN785								50,000,000,000,000.00	7,500,000,000	7,500,000,000	
CLN81 On 18/04/2028 Spot Bond			8.55500	98.86108	8.55500	98.83832		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 CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.91500	105.86753	7.91500	105.84508				0.00	0	13,000,000.00
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00
COJ08 On 22/06/2026 Spot Bond			10.50000	108.44538	10.50000	108.41506				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.90500	107.24411	6.90500	107.22422				0.00	0	31,300,000.00
Total COJG01 SPOT										0.00	0	31,300,000.00
Total For COJG01										0.00	0	31,300,000.00
COT01 On 03/04/2023 Spot Bond			7.45000	103.53568	7.45000	103.51488				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.31000	92.51862	12.31000	92.48826				0.00	0	100,000.00
Total COT02 SPOT										0.00	0	100,000.00
Total For COT02										0.00	0	100,000.00
COT03 On 05/06/2028 Spot Bond			10.90000	93.30790	10.90000	93.28085				0.00	0	75,000,000.00
Total COT03 SPOT										0.00	0	75,000,000.00
Total For COT03										0.00	0	75,000,000.00
CPV01 On 30/06/2029 Spot Bond			9.81500	9.81500	9.81500	108.50615				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.70422				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.56233				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	99.83968				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	102.65904				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY01 On 21/11/2022 Spot Bond					0.00000	100.11927				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.11083				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.65000	9.65000	9.65000	102.30665				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.53361				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.12888				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.88500	106.22772	6.88500	106.20818			22,805,736,300,000.00	3,312,380,000	3,872,380,000	
Total DV23 SPOT									22,805,736,300,000.00	3,312,380,000	3,872,380,000	
Total For DV23									22,805,736,300,000.00	3,312,380,000	3,872,380,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	45.30490	100.00000	45.20517			0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	45.30490	100.00000	45.20517			0.00	0		
Total DV23/R2023 SPOT									0.00	0		
Total For DV23/R2023									0.00	0		
DV24 On 18/02/2024 Spot Bond			7.39500	107.35355	7.39500	107.33238			0.00	0		
Total DV24 SPOT									0.00	0		
Total For DV24									0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	102.73669	9.69000	102.71029			0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	102.73669	9.69000	102.71029			0.00	0		
Total DV24/R2023 SPOT									0.00	0		
Total For DV24/R2023									0.00	0		
DV29 On 18/02/2029 Spot Bond			12.17500	93.06699	12.17500	93.03711			0.00	0		
Total DV29 SPOT									0.00	0		
Total For DV29									0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	102.85128	10.10000	102.82375			0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	102.85128	10.10000	102.82375			0.00	0		
Total DV29/R213 SPOT									0.00	0		
Total For DV29/R213									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF21 On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.85077				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	99.90563				0.00	0	85,000,00
Total DVF22B SPOT										0.00	0	85,000,00
Total For DVF22B										0.00	0	85,000,00
DVF22C On 24/10/2022 Spot Bond					0.00000	100.61484				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.35937				0.00	500,000,000	500,000,00
Total DVF24 SPOT										0.00	500,000,000	500,000,00
Total For DVF24										0.00	500,000,000	500,000,00
DVF25 On 02/04/2024 Spot Bond					0.00000	98.82624				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.67719				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.40176				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	98.19327				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.37809				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.35696				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	96.23797				0.00	0	
Total DVFB28 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 DVFB28									0.00	0	
DVFB28 On 31/01/2027 Spot Bond					0.00000	100.37891			0.00	0	
Total DVFB29 SPOT									0.00	0	
Total For DVFB29									0.00	0	
DVFB29 On 21/08/2023 Spot Bond					0.00000	100.44309			0.00	0	
Total DVFB30 SPOT									0.00	0	
Total For DVFB30									0.00	0	
DVFB30 On 21/08/2025 Spot Bond					0.00000	100.14394			0.00	0	
Total DVFB31 SPOT									0.00	0	
Total For DVFB31									0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.47000	103.28077	5.47000	103.26553			0.00	0	
Total ECN22 SPOT									0.00	0	
Total For ECN22									0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.92500	108.41498	6.92500	108.39459			0.00	0	
Total ECN24 SPOT									0.00	0	
Total For ECN24									0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.20000	110.28248	5.20000	110.25182			0.00	0	
Total ECN32 SPOT									0.00	0	
Total For ECN32									0.00	0	
EL037 On 31/01/2037 Spot Bond			5.04500	98.05940	5.04500	98.03275			0.00	0	
Total EL037 SPOT									0.00	0	
Total For EL037									0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	138.42602	2.25000	138.39874			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			4.15000	146.20060	4.15000	146.16410		1,318,040,000,000.00	317,600,000	158,800,000	
Total EL28 SPOT								1,318,040,000,000.00	317,600,000	158,800,000	
Total For EL28								1,318,040,000,000.00	317,600,000	158,800,000	
EL29 On 19/11/2029 Spot Bond			4.12300	132.51969	4.12300	132.48668		0.00	0	40,000,000	
Total EL29 SPOT								0.00	0	40,000,000	
Total For EL29								0.00	0	40,000,000	
EL30 On 29/07/2030 Spot Bond			4.16500	129.48816	4.16500	129.45602		0.00	0		
Total EL30 SPOT								0.00	0		
Total For EL30								0.00	0		
EL31 On 02/06/2031 Spot Bond			4.89000	112.22132	4.89000	112.19121		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.01500	100.22692	5.01500	100.19977				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	138.42602	2.25000	138.39874				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	181.88837				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	178.97565				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	138.54977				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	137.44567				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	135.28504				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	125.70177				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	126.99482				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN013 On 15/04/2024 Spot Bond					0.00000	121.67248				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	123.70823				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.98500	100.87115	9.98500	100.84401				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.89000	11.89000	11.89000	93.11923				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.94000	11.94000	11.94000	97.57707				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			10.05000	10.05000	10.05000	104.79273				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.05000	10.05000	10.05000	105.13447		3,015,000,000,000.00		300,000,000	300,000,00	
Total EMM07 SPOT								3,015,000,000,000.00		300,000,000	300,000,00	
Total For EMM07								3,015,000,000,000.00		300,000,000	300,000,00	
EMM07 On 17/07/2032 Spot Bond			11.94500	11.94500	11.94500	78.55948				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.21000	11.21000	11.21000	103.13007				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.94500	11.94500	11.94500	98.01420				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	99.92246				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.90025				0.00	0	
Total EPF017 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 EPF017										0.00	0	
EPF017 On 13/12/2025 Spot Bond					0.00000	101.16910				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	101.13738				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	100.29179				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	99.96867				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 28/05/2024 Spot Bond					0.00000	100.01565				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	99.89352				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	101.12669				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC48 On 10/11/2022 Spot Bond					0.00000	100.24956				0.00	0	68,200,00
Total EPFC50 SPOT										0.00	0	68,200,00
Total For EPFC50										0.00	0	68,200,00
EQT002 On 03/06/2022 Spot Bond					0.00000	99.95781				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT002 On 03/06/2024 Spot Bond					0.00000	99.95654				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.61484				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	99.84496				0.00	0	85,000,00

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 EQT005 SPOT									0.00	0	85,000,00
Total For EQT005									0.00	0	85,000,00
EQT005 On 30/10/2023 Spot Bond					0.00000	100.40278			0.00	0	
Total EQT006 SPOT									0.00	0	
Total For EQT006									0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	101.00337			0.00	0	
Total EQT007 SPOT									0.00	0	
Total For EQT007									0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.76205			0.00	0	
Total EQT008 SPOT									0.00	0	
Total For EQT008									0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.20861			0.00	0	
Total EQT009 SPOT									0.00	0	
Total For EQT009									0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	100.22072			0.00	0	
Total EQT010 SPOT									0.00	0	
Total For EQT010									0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.15890			0.00	0	
Total ERS3B6 SPOT									0.00	0	
Total For ERS3B6									0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.15002			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.17303			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.15179			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.16062			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERSA26 On 17/05/2022 Spot Bond					0.00000	100.14724			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
Total ERS25 SPOT									0.00	0	
Total For ERS25									0.00	0	
ERSA26 On 17/05/2022 Spot Bond					0.00000	100.14724			0.00	0	
Total ERS25 SPOT									0.00	0	
Total For ERS25									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.14296				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.16945				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.24500	107.59275	6.24500	107.57477			12,490,000,000,000.00	2,000,000,000	3,980,000,000	
Total ES23 SPOT									12,490,000,000,000.00	2,000,000,000	3,980,000,000	
Total For ES23									12,490,000,000,000.00	2,000,000,000	3,980,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.47979	10.00000	103.45236			0.00	0	0	
Total ES23/R2023 SPOT									0.00	0	0	
Total For ES23/R2023									0.00	0	0	
ES26 On 02/04/2026 Spot Bond			9.05000	97.04929	9.05000	97.02570			181,000,000,000.00	20,000,000	3,120,825,000	
Total ES26 SPOT									181,000,000,000.00	20,000,000	3,120,825,000	
Total For ES26									181,000,000,000.00	20,000,000	3,120,825,000	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.27730	7.85000	101.25587			0.00	0	0	
Total ES26/R186 SPOT									0.00	0	0	
Total For ES26/R186									0.00	0	0	
ES33 On 15/09/2033 Spot Bond			11.74000	74.86546	11.50500	76.04791			8,253,220,000,000.00	703,000,000	4,520,281,100	
Total ES33 SPOT									8,253,220,000,000.00	703,000,000	4,520,281,100	
Total For ES33									8,253,220,000,000.00	703,000,000	4,520,281,100	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.57845	7.50000	101.55779			0.00	0	0	
Total ES33/R209 SPOT									0.00	0	0	
Total For ES33/R209									0.00	0	0	
ES42 On 25/04/2042 Spot Bond			12.19000	73.28171	11.95000	74.65547			43,486,606,000,000.00	3,567,400,000	2,638,500,000	
Total ES42 SPOT									43,486,606,000,000.00	3,567,400,000	2,638,500,000	
Total For ES42									43,486,606,000,000.00	3,567,400,000	2,638,500,000	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.84974	8.50000	100.82669			0.00	0	0	
Total ES42/R214 SPOT									0.00	0	0	
Total For ES42/R214									0.00	0	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	101.18967			0.00	0	0	
Total EXX04 SPOT									0.00	0	0	
Total For EXX04									0.00	0	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.04302			0.00	0	0	
Total EXX05 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.13035				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.21095				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.12118				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.18620				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.19630				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.46279				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.93523				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.13034				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.36197				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.38908				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.34903				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	104.43483				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.85195				0.00	0	1,000,000,00
Total FRB23 SPOT										0.00	0	1,000,000,00
Total For FRB23										0.00	0	1,000,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	103.84046				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	105.09236				0.00	0	3,000,00
Total FRB25 SPOT										0.00	0	3,000,00
Total For FRB25										0.00	0	3,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.45195				0.00	0	34,000,00
Total FRB26 SPOT										0.00	0	34,000,00
Total For FRB26										0.00	0	34,000,00
FRB27 On 03/06/2026 Spot Bond			8.57000	105.89659	8.57000	105.87232				0.00	0	2,500,000,00
Total FRB27 SPOT										0.00	0	2,500,000,00
Total For FRB27										0.00	0	2,500,000,00
FRB28 On 02/12/2025 Spot Bond					0.00000	103.09991				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.59212				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.55000	99.52928	8.55000	99.50638				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.09244				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			2.11000	176.36098	2.11000	176.32678				0.00	0	64,500,00
Total FRBI22 SPOT										0.00	0	64,500,00
Total For FRBI22										0.00	0	64,500,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI23 On 07/12/2023 Spot Bond			2.51000	314.13420	2.51000	314.06998				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.14500	3.14500	3.14500	153.16727				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.05000	200.02393	4.05000	199.97464				0.00	0	17,000,000.00
Total FRBI28 SPOT										0.00	0	17,000,000.00
Total For FRBI28										0.00	0	17,000,000.00
FRBI29 On 31/03/2029 Spot Bond			4.52000	4.52000	4.52000	105.77386				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.04000	5.04000	5.04000	219.93969				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.25500	93.30608	5.25500	93.28006				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.23000	95.18961	5.23000	95.16329				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			7.40396	7.40396	7.40396	81.13977				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			7.47500	7.47500	7.47500	80.29810				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			4.43000	4.43000	4.43000	147.36463				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	96.24720				0.00	0	
Total FRC181 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 FRC181										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.76000	176.17026	2.76000	176.13301				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.62000	175.91858	3.62000	175.87728				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	101.19632				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.24591				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.73907				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.48441				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.17843				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.12230				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.23705				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	114.90983				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.36069				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	101.11814				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	112.86992				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	101.07610				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.83593				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.20145				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.20552				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	101.55284				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	102.08060				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.35675				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	99.99993				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.33453				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30(On 27/02/2023 Spot Bond					0.00000	100.01378				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.39738				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	101.05280				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.21367				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	101.33389				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	100.50821				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	101.26951				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	100.49116				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.19816				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31(On 20/12/2026 Spot Bond					0.00000	101.33365				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32(On 20/12/2024 Spot Bond					0.00000	101.49738				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32(On 20/06/2026 Spot Bond					0.00000	101.22704				0.00	0	
Total FRC324 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 FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.81598				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	102.04053				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.82196				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.01433				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.29005				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.65201				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	100.45073				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	102.67888				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.65946				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.58823				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.58174				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	101.08534				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.70205				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	101.43422				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	102.07217				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.73032				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.60553				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond					0.00000	100.54668				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	99.99997				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.86900				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.61569				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 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	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.70825				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35(On 31/01/2024 Spot Bond					0.00000	100.62325				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.62820				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35(On 31/01/2022 Spot Bond					0.00000	100.39264				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35(On 14/11/2022 Spot Bond					0.00000	100.47133				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.68906				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.50337				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36(On 31/03/2022 Spot Bond					0.00000	100.90848				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36(On 01/08/2026 Spot Bond					0.00000	100.28741				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36(On 28/02/2024 Spot Bond					0.00000	100.24283				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36(On 31/08/2024 Spot Bond					0.00000	100.46413				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36(On 20/06/2026 Spot Bond					0.00000	101.82338				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36(On 31/05/2024 Spot Bond					0.00000	99.99993				0.00	0	
Total FRC368 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 FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	103.16579				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	103.17533				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.61648				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	100.61355				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	103.26319				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.02639				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.57105				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.56181				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37 On 20/12/2026 Spot Bond					0.00000	101.09532				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37 On 23/09/2023 Spot Bond					0.00000	101.23558				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38 On 16/12/2021 Spot Bond					0.00000	100.86172				0.00	0	
Total FRC380 SPOT										0.00	0	
Total For FRC380										0.00	0	
FRC38 On 20/12/2026 Spot Bond					0.00000	100.44056				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.40000	3.40000	3.40000	175.94263				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.34000	3.34000	3.34000	175.96045				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.35000	3.35000	3.35000	175.95749				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.61000	102.98888	4.61000	102.96190				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.89500	112.55086	4.89500	112.52073				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.54618				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.46089				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.14505				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.85086				0.00	0	1,136,000,00
Total FRJ24 SPOT										0.00	0	1,136,000,00
Total For FRJ24										0.00	0	1,136,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.80799				0.00	0	40,000,00
Total FRJ25 SPOT										0.00	0	40,000,00
Total For FRJ25										0.00	0	40,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.93596				0.00	1,000,000,000	1,000,000,00
Total FRJ26 SPOT										0.00	1,000,000,000	1,000,000,00
Total For FRJ26										0.00	1,000,000,000	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.27019				0.00	600,000,000	300,000,000
Total FRJ27 SPOT										0.00	600,000,000	300,000,000
Total For FRJ27										0.00	600,000,000	300,000,000
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.96579				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.03681				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.98270				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.41800	4.41800	4.41800	100.47240				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.86500	4.86500	4.86500	112.94684				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.05337				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.46455				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.00500	111.00481	5.00500	110.97475				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.89000	218.76441	4.89000	218.70570				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.14500	109.07387	5.14500	109.04393				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.92000	4.92000	4.92000	218.08145				0.00	0	
Total FRS112 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 FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.98000	149.40287	3.98000	149.36650				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	131.03489	3.70500	131.00396				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.94500	111.84493	4.94500	111.81483				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.04000	215.66437	5.04000	215.60563				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.09000	214.64265	5.09000	214.58395				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.51000	121.51314	3.51000	151.49190				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.12000	214.03243	5.12000	213.97371				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.14500	109.07387	5.14500	109.04393				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.65000	193.30304	4.65000	193.25231				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.89500	99.39438	5.89500	99.36514				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.54000	194.51565	4.54000	194.46517				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS130 On 31/03/2028 Spot Bond			4.60000	193.85317	4.60000	193.80253				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.63000	203.96915	5.63000	203.91042				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.84500	100.00636	5.84500	99.97706				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.14500	5.14500	5.14500	109.04393				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.12500	109.34722	5.12500	109.31728				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.41000	195.95996	4.41000	195.90978				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.40000	208.43575	5.40000	208.37699				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.54000	194.51565	4.54000	194.46517				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.54000	194.51565	4.54000	194.46517				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.94100	201.27331	3.94100	201.22433				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.28000	148.06558	4.28000	148.02836				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.46000	176.25823	2.46000	176.22240				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS14(On 31/03/2028 Spot Bond			4.89000	190.68724	4.89000	190.63596				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.93000	190.25523	4.93000	190.20385				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			4.25000	148.19866	4.25000	148.16153				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.40500	196.01576	4.40500	195.96559				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.94000	4.94000	4.94000	190.09599				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	6.38311				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.61245				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	100.67682				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	101.09174				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	101.05865				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	218.64899				0.00	0	
Total FRS184 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 FRS184									0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	158.02460			0.00	0	6,064,50
Total FRS186 SPOT									0.00	0	6,064,50
Total For FRS186									0.00	0	6,064,50
FRS186 On 23/01/2024 Spot Bond					0.00000	201.55330			0.00	0	30,086,70
Total FRS187 SPOT									0.00	0	30,086,70
Total For FRS187									0.00	0	30,086,70
FRS187 On 19/06/2026 Spot Bond					0.00000	54.11018			0.00	0	
Total FRS194 SPOT									0.00	0	
Total For FRS194									0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.31107			0.00	0	
Total FRS197 SPOT									0.00	0	
Total For FRS197									0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.36197			0.00	0	
Total FRS199 SPOT									0.00	0	
Total For FRS199									0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.24762			0.00	0	
Total FRS200 SPOT									0.00	0	
Total For FRS200									0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.05996			0.00	0	
Total FRS201 SPOT									0.00	0	
Total For FRS201									0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.71038			0.00	0	
Total FRS206 SPOT									0.00	0	
Total For FRS206									0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.14005			0.00	0	
Total FRS209 SPOT									0.00	0	
Total For FRS209									0.00	0	
FRS209 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	
FRS217 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	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.94610				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	101.54857				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	101.08534				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	100.82257				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.21175				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond					0.00000	103.96479				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	109.53816				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	102.12078				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS241 On 04/12/2022 Spot Bond					0.00000	100.24425				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS242 On 12/12/2025 Spot Bond					0.00000	77.94438				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS243 On 09/12/2023 Spot Bond					0.00000	102.06199				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS244 On 29/12/2025 Spot Bond					0.00000	121.58982				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS245 On 20/12/2021 Spot Bond					0.00000	100.71326				0.00	0	
Total FRS245 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 FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	101.03293				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	100.37579				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.37666				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS252 On 22/02/2024 Spot Bond					0.00000	104.40253				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 31/01/2022 Spot Bond					0.00000	100.37405				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	99.97279				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS256 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	122.29809				0.00	0	13,571,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS258 SPOT										0.00	0	13,571,40
Total For FRS258										0.00	0	13,571,40
FRS258 On 24/03/2022 Spot Bond					0.00000	102.04867				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS259 On 25/03/2024 Spot Bond					0.00000	101.50418				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	99.99992				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 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	
FRS262 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	
FRS263 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	
FRS264 On 31/03/2032 Spot Bond					0.00000	101.08752				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	122.47389				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.09590				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	120.01993				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS27 On 14/07/2022 Spot Bond					0.00000	101.58023				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	114.68845				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	101.08918				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 18/08/2022 Spot Bond					0.00000	100.12762				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS27 On 26/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS275 SPOT										0.00	0	
Total For FRS275										0.00	0	
FRS27 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	
FRS27 On 30/09/2024 Spot Bond					0.00000	101.37821				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.52128				0.00	0	
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	101.57241				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	100.81705				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 13/01/2022 Spot Bond					0.00000	100.50038				0.00	0	
Total FRS283 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 FRS283										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.82000	9.82000	9.82000	100.50608				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS285 On 28/02/2031 Spot Bond			9.82000	9.82000	9.82000	100.50608				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS286 On 25/10/2026 Spot Bond					0.00000	100.52727				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS287 On 14/02/2022 Spot Bond					0.00000	102.66938				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS288 On 13/11/2023 Spot Bond					0.00000	100.29648				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.31000	2.31000	2.31000	315.27816				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.05000	316.91851	2.05000	316.85765				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.05000	2.05000	2.05000	316.85765				0.00	0	100,710,80
Total FRS43 SPOT										0.00	0	100,710,80
Total For FRS43										0.00	0	100,710,80
FRS46 On 31/01/2022 Spot Bond			1.70000	176.48147	1.70000	176.44924				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.70000	176.48147	1.70000	176.44924				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.36570				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.84500	104.24078	4.84500	104.21301				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.41000	70.88853	4.41000	110.54865				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.40000	3.40000	3.40000	151.99452				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.68000	3.68000	3.68000	150.71902				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.11000	3.11000	3.11000	310.48088				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.93500	5.93500	5.93500	104.08771				0.00	0	7,676,600,00
Total FRX23 SPOT										0.00	0	7,676,600,00
Total For FRX23										0.00	0	7,676,600,00
FRX24 On 10/12/2024 Spot Bond			7.15000	109.37869	7.15000	109.35770				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.53000	110.34731	7.53000	110.32515				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.00000	107.48688	8.00000	107.46372			160,000,000,000.00		20,000,000	20,000,00
Total FRX26 SPOT									160,000,000,000.00		20,000,000	20,000,00
Total For FRX26									160,000,000,000.00		20,000,000	20,000,00
FRX27 On 07/03/2027 Spot Bond			8.11000	111.13930	8.11000	111.11491				0.00	0	3,000,000,00
Total FRX27 SPOT										0.00	0	3,000,000,00
Total For FRX27										0.00	0	3,000,000,00
FRX28 On 26/07/2028 Spot Bond			8.56000	111.28665	8.56000	111.26131				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.31000	105.71232	9.31000	105.68617				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX31 On 21/02/2031 Spot Bond			9.35000	103.51994	9.35000	103.49424				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.56500	107.94531	9.56500	107.91761			219,995,000,000.00		23,000,000	11,500,000
Total FRX32 SPOT									219,995,000,000.00		23,000,000	11,500,000
Total For FRX32									219,995,000,000.00		23,000,000	11,500,000
FRX45 On 14/04/2045 Spot Bond			10.72500	77.83842	10.72500	77.81609			0.00		0	
Total FRX45 SPOT									0.00		0	
Total For FRX45									0.00		0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.04209			0.00		0	
Total FS6A2 SPOT									0.00		0	
Total For FS6A2									0.00		0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.35517			0.00		0	
Total FS6A3 SPOT									0.00		0	
Total For FS6A3									0.00		0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.11430			0.00		0	
Total FS6B1 SPOT									0.00		0	
Total For FS6B1									0.00		0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.10884			0.00		0	
Total FS7A2 SPOT									0.00		0	
Total For FS7A2									0.00		0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.11253			0.00		0	
Total FS7A3 SPOT									0.00		0	
Total For FS7A3									0.00		0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.11361			0.00		0	
Total FS7B1 SPOT									0.00		0	
Total For FS7B1									0.00		0	
FST3A1 On 20/10/2022 Spot Bond					0.00000	100.54437			0.00		0	
Total FST3A1 SPOT									0.00		0	
Total For FST3A1									0.00		0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.57434			0.00		0	
Total FST3A2 SPOT									0.00		0	
Total For FST3A2									0.00		0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.61354			0.00		0	
Total FST3A3 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 FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.63311				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.10544				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.45707				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.05509				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.07286				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.02015				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.07545				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.10372				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.12000	113.12070	4.12000	113.09268				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.88484				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.49400	107.60169	6.49400	107.58280				0.00	0	400,000,00
Total GRT17 SPOT										0.00	0	400,000,00
Total For GRT17										0.00	0	400,000,00
GRT19 On 14/03/2022 Spot Bond					0.00000	101.39225				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.49925				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.15000	107.13776	7.15000	107.11708				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.62004				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.47586				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.86461				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.36148				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.58910				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.51105				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	99.87100				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.58255				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.45530				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT31 On 28/02/2024 Spot Bond					0.00000	100.01363				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.32046				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.19925				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.34246				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.82279				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.87145				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.38216				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.38863				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.68889				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.11947				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.89901				0.00	0	51,000,00
Total GRT45 SPOT										0.00	0	51,000,00
Total For GRT45										0.00	0	51,000,00
GRT47 On 22/04/2024 Spot Bond					0.00000	100.54156				0.00	0	59,500,00
Total GRT47 SPOT										0.00	0	59,500,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For GRT47									0.00	0	59,500,00
GRT48 On 22/04/2026 Spot Bond					0.00000	100.77201			0.00	0	
Total GRT48 SPOT									0.00	0	
Total For GRT48									0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.53479			0.00	0	
Total H10T1 SPOT									0.00	0	
Total For H10T1									0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.08567			0.00	0	
Total H10T2 SPOT									0.00	0	
Total For H10T2									0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.94662			0.00	0	
Total H10T4 SPOT									0.00	0	
Total For H10T4									0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.20860			0.00	0	119,000,00
Total H12T2 SPOT									0.00	0	119,000,00
Total For H12T2									0.00	0	119,000,00
H12T3 On 19/03/2025 Spot Bond					0.00000	101.02383			0.00	0	119,000,00
Total H12T3 SPOT									0.00	0	119,000,00
Total For H12T3									0.00	0	119,000,00
H12T4 On 28/09/2022 Spot Bond					0.00000	100.76726			0.00	93,500,000	93,500,00
Total H12T4 SPOT									0.00	93,500,000	93,500,00
Total For H12T4									0.00	93,500,000	93,500,00
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.00002			0.00	0	119,000,00
Total HC5T5 SPOT									0.00	0	119,000,00
Total For HC5T5									0.00	0	119,000,00
HILB08 On 29/03/2023 Spot Bond					0.00000	100.32332			0.00	0	
Total HILB08 SPOT									0.00	0	
Total For HILB08									0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.54993			0.00	0	
Total HILB09 SPOT									0.00	0	
Total For HILB09									0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.93166			0.00	0	
Total HILB10 SPOT									0.00	0	
Total For HILB10									0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.33877			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.22327				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	101.22265				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.93310				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.87471				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.85811				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.65000	313.29304	2.65000	313.22780				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.00000	3.00000	3.00000	317.97251				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.57500	101.46328	10.57500	101.43487				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.94000	77.56972	4.94000	102.55124				0.00	0	10,000,000.00
Total HWAY33 SPOT										0.00	0	10,000,000.00
Total For HWAY33										0.00	0	10,000,000.00
HWAY3 On 31/07/2034 Spot Bond			11.40500	88.80496	11.40500	88.77820		2,623,150,000,000.00		230,000,000	7,339,700,000	
Total HWAY34 SPOT								2,623,150,000,000.00		230,000,000	7,339,700,000	
Total For HWAY34								2,623,150,000,000.00		230,000,000	7,339,700,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.13297	100.00000	12.10627				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY3 On 31/07/2035 Spot Bond			11.50500	87.71250	11.50500	87.68584				0.00	0	5,190,000,00
Total HWAY35 SPOT										0.00	0	5,190,000,00
Total For HWAY35										0.00	0	5,190,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.13123	100.00000	12.10453				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	100.76971				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.57172				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.01381				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.89000	154.38386	2.83000	154.63083				971,729,896,465,000.00	336,238,718,500	465,940,107,80
Total I2025 SPOT										1,729,896,465,000.00	336,238,718,500	465,940,107,80
Total For I2025										1,729,896,465,000.00	336,238,718,500	465,940,107,80
I2029 On 31/03/2029 Spot Bond			3.76000	111.30647	3.65000	112.10320				39,347,309,600,000.00	10,464,710,000	275,400,276,60
Total I2029 SPOT										19,347,309,600,000.00	10,464,710,000	275,400,276,60
Total For I2029										19,347,309,600,000.00	10,464,710,000	275,400,276,60
I2033 On 28/02/2033 Spot Bond			4.19000	107.28746	4.11000	108.10225				719,252,815,608,000.00	171,659,383,200	261,601,430,70
Total I2033 SPOT										19,252,815,608,000.00	171,659,383,200	261,601,430,70
Total For I2033										19,252,815,608,000.00	171,659,383,200	261,601,430,70
I2038 On 31/01/2038 Spot Bond			4.32000	121.06525	4.24500	122.20100				849,924,247,680,000.00	196,741,724,000	472,140,075,40
Total I2038 SPOT										19,924,247,680,000.00	196,741,724,000	472,140,075,40
Total For I2038										19,924,247,680,000.00	196,741,724,000	472,140,075,40
I2046 On 31/03/2046 Spot Bond			4.30000	109.03720	4.25500	109.83273				368,642,225,000,000.00	85,730,750,000	293,424,010,90
Total I2046 SPOT										18,642,225,000,000.00	85,730,750,000	293,424,010,90
Total For I2046										18,642,225,000,000.00	85,730,750,000	293,424,010,90
I2050 On 31/12/2050 Spot Bond			4.31100	112.05012	4.23000	113.69849				004,356,449,755,100.00	232,975,284,100	320,983,493,60
Total I2050 SPOT										14,356,449,755,100.00	232,975,284,100	320,983,493,60
Total For I2050										14,356,449,755,100.00	232,975,284,100	320,983,493,60
IBL101 On 24/05/2022 Spot Bond			6.33000	6.33000	6.33000	101.45831				0.00	0	
Total IBL101 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.39869				0.00	0	1,221,300,00
Total IBL102 SPOT										0.00	0	1,221,300,00
Total For IBL102										0.00	0	1,221,300,00
IBL109 On 07/12/2023 Spot Bond			2.77000	312.57431	2.77000	312.50822				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.15163				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.66282				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.31935				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.38108				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.68590				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.04871				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.60910				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.23542				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.23839				0.00	46,120,000,000	23,060,000,00
Total IBL133 SPOT										0.00	46,120,000,000	23,060,000,00
Total For IBL133										0.00	46,120,000,000	23,060,000,00
IBL134 On 17/10/2024 Spot Bond					0.00000	100.70368				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.12160				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.72925				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.30144				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.24217				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.10982				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.25562				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.07223				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.87809				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.01165				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.01433				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	97.36927				0.00	0	20,000,000.00
Total IBL150 SPOT										0.00	0	20,000,000.00
Total For IBL150										0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL154 On 19/11/2025 Spot Bond					0.00000	100.14695				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.50330				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.47067				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.48692				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.28225				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.39548				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.23840				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.73366				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.64724				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.12425				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.13006				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.54469				0.00	0	
Total IBL177 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.56464				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.01598				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.01842				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL183 On 30/11/2021 Spot Bond					0.00000	101.18848				0.00	0	
Total IBL183 SPOT										0.00	0	
Total For IBL183										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.06870				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.10749				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.72079				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.61604				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.35830				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.29847				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.25782				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.78000	1.78000	1.78000	176.42532				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.03500	109.42330	7.03500	109.40275				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			2.05000	176.37859	2.05000	176.34469				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.40500	104.54122	5.40500	104.52583				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.07228				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.07500	101.39738	9.07500	101.37253				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.49000	104.87703	10.49000	105.00456				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	99.91215				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.67000	104.29026	9.67000	104.26335				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.76793				0.00	0	250,000,00
Total IDCG13 SPOT										0.00	0	250,000,00
Total For IDCG13										0.00	0	250,000,00
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.27579				0.00	0	500,000,00
Total IDCG15 SPOT										0.00	0	500,000,00
Total For IDCG15										0.00	0	500,000,00
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.87085				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.29680				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.06269				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.88937				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.96557				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.73951				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.55470				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.11087				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.40000	100.62949	8.40000	100.60687				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.34869				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	104.69174				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.16181				0.00	0	
Total INLV06 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 INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	96.85313				0.00	1,200,000,000	800,000,000
Total INLV07 SPOT										0.00	1,200,000,000	800,000,000
Total For INLV07										0.00	1,200,000,000	800,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	103.96249				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.72561				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.12865				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.01298				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.03182				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.99304				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.31190				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.34151				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.66085				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.28136				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.28681				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.91942				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.51891				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.89515				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	101.15867				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC36 On 10/02/2022 Spot Bond					0.00000	100.23058				0.00	0	
Total IPFC36 SPOT										0.00	0	
Total For IPFC36										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.12015				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	100.91122	2.75000	100.90366				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.30000	186.31167	5.30000	186.25951				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.31002				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.20000	3.20000	3.20000	176.00209				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.57725				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV045 On 31/01/2022 Spot Bond			2.80900	176.15591	2.80900	176.11841				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.86080				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.82468				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.20000	187.36818	5.20000	187.31625				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.83000	99.90652	6.83000	99.88786				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.21633				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.06231				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	99.95617				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.31503				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.35783				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.98982				0.00	0	
Total IVC147 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 IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	101.28487				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	101.27242				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.54333				0.00	500,000,000	250,000,000
Total IVC152 SPOT										0.00	500,000,000	250,000,000
Total For IVC152										0.00	500,000,000	250,000,000
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.30651				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	101.14895				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	99.91064				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.94957				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.80227				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.23084				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	101.38043				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	101.23048				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	103.28906	7.40000	103.26855				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	99.96675				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.16846				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	101.12853				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.40229	7.23000	102.38253				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.86081				0.00	0	161,500,00
Total IVC196 SPOT										0.00	0	161,500,00
Total For IVC196										0.00	0	161,500,00
IVC198 On 13/08/2026 Spot Bond					0.00000	100.24418				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.05795				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	101.87635	7.45000	101.85576				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC201 On 10/09/2026 Spot Bond					0.00000	101.48959				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	110.47043	3.91012	104.39169				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.54790				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.13005				0.00	0	119,000,00
Total IVC204 SPOT										0.00	0	119,000,00
Total For IVC204										0.00	0	119,000,00
IVC205 On 29/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		600,000,000,000,000.00		6,000,000,000	6,000,000,00	
Total IVC205 SPOT								10,000,000,000,000.00		6,000,000,000	6,000,000,00	
Total For IVC205								10,000,000,000,000.00		6,000,000,000	6,000,000,00	
IVC206 On 29/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		15,000,000,000	15,000,000,00	
Total IVC206 SPOT								10,000,000,000,000.00		15,000,000,000	15,000,000,00	
Total For IVC206								10,000,000,000,000.00		15,000,000,000	15,000,000,00	
IVC207 On 17/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,00
Total IVC207 SPOT										0.00	0	5,000,000,00
Total For IVC207										0.00	0	5,000,000,00
IVZ068 On 02/12/2021 Spot Bond			4.20000	4.20000	4.20000	99.91952				0.00	0	
Total IVZ068 SPOT										0.00	0	
Total For IVZ068										0.00	0	
IVZ069 On 09/12/2021 Spot Bond			4.20000	4.20000	4.20000	99.83916				0.00	0	
Total IVZ069 SPOT										0.00	0	
Total For IVZ069										0.00	0	
IVZ070 On 15/12/2021 Spot Bond			4.20000	4.20000	4.20000	99.77039				0.00	0	
Total IVZ070 SPOT										0.00	0	
Total For IVZ070										0.00	0	
IVZ071 On 06/01/2022 Spot Bond			4.25000	4.25000	4.25000	99.51334				0.00	0	
Total IVZ071 SPOT										0.00	0	
Total For IVZ071										0.00	0	
IVZ072 On 13/01/2022 Spot Bond			4.25000	4.25000	4.25000	99.43269				0.00	0	
Total IVZ072 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 IVZ072										0.00	0	
IVZ073 On 27/01/2022 Spot Bond			4.30000	4.30000	4.30000	99.26328				0.00	0	
Total IVZ073 SPOT										0.00	0	
Total For IVZ073										0.00	0	
IVZ074 On 03/02/2022 Spot Bond			4.30000	4.30000	4.30000	99.18209				0.00	0	
Total IVZ074 SPOT										0.00	0	
Total For IVZ074										0.00	0	
IVZ075 On 30/11/2021 Spot Bond			4.20000	4.20000	4.20000	99.94250				0.00	0	
Total IVZ075 SPOT										0.00	0	
Total For IVZ075										0.00	0	
IVZ077 On 24/02/2022 Spot Bond			4.30000	4.30000	4.30000	98.93932				0.00	0	
Total IVZ077 SPOT										0.00	0	
Total For IVZ077										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	101.34372				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.56531				0.00	112,600,000	149,000,000
Total KAP012 SPOT										0.00	112,600,000	149,000,000
Total For KAP012										0.00	112,600,000	149,000,000
KAP013 On 24/05/2022 Spot Bond					0.00000	100.20378				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.59327				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.86091				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.69994				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.65040				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.82752				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.47999				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.15544				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	101.15958				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.31014				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.15000	120.66910	9.15000	120.63927				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.36312				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.82500	104.31938	6.82500	104.30015			273,000,000,000.00	40,000,000	20,000,000	
Total LGL06 SPOT									273,000,000,000.00	40,000,000	20,000,000	
Total For LGL06									273,000,000,000.00	40,000,000	20,000,000	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.72408			0.00	24,200,000	12,100,000	
Total LGL07 SPOT									0.00	24,200,000	12,100,000	
Total For LGL07									0.00	24,200,000	12,100,000	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.64695			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	101.99537			0.00	1,600,000	97,800,000	
Total LGL09 SPOT									0.00	1,600,000	97,800,000	
Total For LGL09									0.00	1,600,000	97,800,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL10 On 08/10/2025 Spot Bond					0.00000	100.60065				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.82520				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.37918				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.83370				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.12010				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.12335				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.07790				0.00	0	290,000,00
Total MBF063 SPOT										0.00	0	290,000,00
Total For MBF063										0.00	0	290,000,00
MBF06 On 30/09/2022 Spot Bond					0.00000	101.01577				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.13056				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.00213				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.33356				0.00	0	195,500,00
Total MBF070 SPOT										0.00	0	195,500,00
Total For MBF070										0.00	0	195,500,00
MBF07 On 17/09/2024 Spot Bond					0.00000	100.94454				0.00	0	
Total MBF071 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 MBF071										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.84500				0.00	0	34,000,00
Total MBP038 SPOT										0.00	0	34,000,00
Total For MBP038										0.00	0	34,000,00
MBP04 On 23/02/2023 Spot Bond					0.00000	100.09733				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.43403				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.25315				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.15295				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.05161				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.82321				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.84069				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.28517				0.00	0	534,000,00
Total MBP050 SPOT										0.00	0	534,000,00
Total For MBP050										0.00	0	534,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	101.26806				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.81102				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.40000	8.40000	8.40000	112.41353				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.29900	106.32472	6.29900	106.30681				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.80590				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.19254				0.00	4,000,000,000	2,000,000,00
Total MMIG07 SPOT										0.00	4,000,000,000	2,000,000,00
Total For MMIG07										0.00	4,000,000,000	2,000,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	102.09026				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.05000	100.72888	9.05000	105.33831				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.24081				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.30000	94.52305	9.30000	95.00775				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.46050				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.38924				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.40275				0.00	0	2,000,000,00
Total MTN10 SPOT										0.00	0	2,000,000,00
Total For MTN10										0.00	0	2,000,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	100.68786				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN13 On 04/06/2025 Spot Bond					0.00000	100.58073				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.30274				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.26587				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.89322				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.54734				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.32948				0.00	0	16,066,20
Total MTN18 SPOT										0.00	0	16,066,20
Total For MTN18										0.00	0	16,066,20
MTN19 On 07/03/2025 Spot Bond					0.00000	99.89838				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	99.69746				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	103.06976				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.51484				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.99500	100.31858	8.99500	100.29459				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.55818				0.00	0	
Total MTN24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.06101				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.30354				0.00	190,200,000	95,100,00
Total MTN26 SPOT										0.00	190,200,000	95,100,00
Total For MTN26										0.00	190,200,000	95,100,00
MTN27 On 29/06/2028 Spot Bond					0.00000	101.81156				0.00	295,200,000	147,600,00
Total MTN27 SPOT										0.00	295,200,000	147,600,00
Total For MTN27										0.00	295,200,000	147,600,00
MTN28 On 15/03/2025 Spot Bond					0.00000	101.07447				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.36088				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.67619				0.00	159,200,000	79,600,00
Total MTN30 SPOT										0.00	159,200,000	79,600,00
Total For MTN30										0.00	159,200,000	79,600,00
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.78854				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	100.12492				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.13357				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR On 22/02/2024 Spot Bond					0.00000	100.13349				0.00	0	34,000,00
Total MWAR06 SPOT										0.00	0	34,000,00
Total For MWAR06										0.00	0	34,000,00
MWAR On 22/11/2024 Spot Bond					0.00000	100.08979				0.00	0	59,500,00
Total MWAR07 SPOT										0.00	0	59,500,00
Total For MWAR07										0.00	0	59,500,00
N6D26 On 20/03/2026 Spot Bond					0.00000	101.53304				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.12072				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.45022				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.92332				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.97136				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.25634				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.49852				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.72116				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.63000	101.77220	6.63000	101.75386				0.00	0	2,000,000,00
Total NAM01 SPOT										0.00	0	2,000,000,00
Total For NAM01										0.00	0	2,000,000,00
NAM03 On 01/08/2023 Spot Bond			6.91500	108.19285	6.91500	108.17287				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.93000	105.58142	9.93000	105.55362				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01G On 29/04/2022 Spot Bond					0.00000	100.53880				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG02 On 30/04/2024 Spot Bond					0.00000	100.52584				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.42450				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.71245				0.00	7,600,000,000	4,117,000,000
Total NBG04G SPOT										0.00	7,600,000,000	4,117,000,000
Total For NBG04G										0.00	7,600,000,000	4,117,000,000
NBG05 On 25/10/2024 Spot Bond					0.00000	100.46671				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.41920				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.48000	108.78129	6.48000	108.76213				23,328,000,000.00	3,600,000	1,800,000
Total NBK13A SPOT										23,328,000,000.00	3,600,000	1,800,000
Total For NBK13A										23,328,000,000.00	3,600,000	1,800,000
NBK15 On 11/02/2022 Spot Bond			5.78000	103.21815	5.78000	103.20198				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.51200	108.21909	7.51200	108.19741				664,060,800,000.00	88,400,000	104,200,000
Total NBK16A SPOT										664,060,800,000.00	88,400,000	104,200,000
Total For NBK16A										664,060,800,000.00	88,400,000	104,200,000
NBK17 On 22/04/2026 Spot Bond			8.55000	106.11191	8.55000	106.08750				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.31000	101.62259	6.31000	101.59683				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.64500	110.17560	7.64500	110.15302				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.87500	111.47444	8.87500	111.44813				0.00	0	
Total NBK21A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBK21A									0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.40500	104.66737	5.40500	104.65195			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.59800	110.75223	7.59800	110.72941			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.57500	111.20100	8.57500	111.17521			0.00	0	1,000,000,00
Total NBK24A SPOT									0.00	0	1,000,000,00
Total For NBK24A									0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	100.24258			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.98500	5.98500	5.98500	108.42191			0.00	0	400,000,00
Total NBK25A SPOT									0.00	0	400,000,00
Total For NBK25A									0.00	0	400,000,00
NBK25 On 12/02/2025 Spot Bond					0.00000	102.32962			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	38.93436	100.00000	38.84724			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.10864			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.88500	108.80058	8.88500	108.77445			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28 On 02/08/2023 Spot Bond			6.03500	109.50465	6.03500	109.48696			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29 On 31/07/2026 Spot Bond			8.07500	112.76056	8.07500	112.73630			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.26500	109.48196	6.26500	109.46361			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.98500	106.74857	5.98500	106.73118				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.33644				0.00	0	68,000,00
Total NBK31B SPOT										0.00	0	68,000,00
Total For NBK31B										0.00	0	68,000,00
NBK35 On 10/05/2023 Spot Bond					0.00000	101.76765				0.00	0	220,000,00
Total NBK35B SPOT										0.00	0	220,000,00
Total For NBK35B										0.00	0	220,000,00
NBK36 On 10/05/2026 Spot Bond					0.00000	104.13941				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.72500	10.72500	10.72500	74.34696				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.23121				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	100.31601				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	101.64885				0.00	0	1,566,200,00
Total NBK43B SPOT										0.00	0	1,566,200,00
Total For NBK43B										0.00	0	1,566,200,00
NBK45 On 15/02/2023 Spot Bond					0.00000	100.78346				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.16339				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	102.49844				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK49I On 09/11/2023 Spot Bond					0.00000	100.89844				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.15710				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.14996				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.73279				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.65758				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.76982				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.42475				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.35696				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.49252				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.81550				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.26959				0.00	0	68,000,00
Total NBKB59 SPOT										0.00	0	68,000,00
Total For NBKB59										0.00	0	68,000,00
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.45669				0.00	0	
Total NBKB60 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 NBKB60									0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.19792			0.00	0	
Total NBKB61 SPOT									0.00	0	
Total For NBKB61									0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.54576			0.00	0	
Total NBKB62 SPOT									0.00	0	
Total For NBKB62									0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.63945			0.00	0	
Total NBKB64 SPOT									0.00	0	
Total For NBKB64									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.10135			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			9.89500	103.63009	9.89500	103.60245			0.00	0	
Total NCLN83 SPOT									0.00	0	
Total For NCLN83									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.09165			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.93000	103.18330	9.93000	103.15568			0.00	0	
Total NCLN85 SPOT									0.00	0	
Total For NCLN85									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.10135			0.00	0	
Total NCLN87 SPOT									0.00	0	
Total For NCLN87									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.11672			0.00	0	
Total NCLN90 SPOT									0.00	0	
Total For NCLN90									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.13611			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.27488				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.27488				0.00	0	320,000,00
Total NDAL03 SPOT										0.00	0	320,000,00
Total For NDAL03										0.00	0	320,000,00
NEDT1: On 26/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	100.06953				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.26163				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.15072				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.23087				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.42040				0.00	0	437,487,80
Total NGL05 SPOT										0.00	0	437,487,80
Total For NGL05										0.00	0	437,487,80
NGL06 On 01/12/2023 Spot Bond					0.00000	100.07572				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.00736				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.97325				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.30127				0.00	0	
Total NGL09 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 NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.54887				0.00	0	40,000,00
Total NGLT1A SPOT										0.00	0	40,000,00
Total For NGLT1A										0.00	0	40,000,00
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.02998				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.48383				0.00	0	680,000,00
Total NGT103 SPOT										0.00	0	680,000,00
Total For NGT103										0.00	0	680,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	105.11787				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	102.98224				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.32782				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.69741				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	106.13624				0.00	0	324,104,20
Total NGT108 SPOT										0.00	0	324,104,20
Total For NGT108										0.00	0	324,104,20
NGT10 On 04/11/2026 Spot Bond					0.00000	100.53471				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.86576				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.69635				0.00	0	93,500,00
Total NHM007 SPOT										0.00	0	93,500,00
Total For NHM007										0.00	0	93,500,00
NHM00 On 26/04/2022 Spot Bond					0.00000	101.60374				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.25178				0.00	0	261,000,00
Total NHM011 SPOT										0.00	0	261,000,00
Total For NHM011										0.00	0	261,000,00
NHM01 On 13/06/2022 Spot Bond					0.00000	101.60074				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.48904				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.38129				0.00	1,254,600,000	1,127,300,00
Total NHM016 SPOT										0.00	1,254,600,000	1,127,300,00
Total For NHM016										0.00	1,254,600,000	1,127,300,00
NHM01 On 25/05/2023 Spot Bond					0.00000	102.82077				0.00	0	500,000,00
Total NHM018 SPOT										0.00	0	500,000,00
Total For NHM018										0.00	0	500,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	100.38464				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.67058				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				30,600,000,000,000.00	306,000,000	24,653,000,00
Total NHM021 SPOT										10,600,000,000,000.00	306,000,000	24,653,000,00
Total For NHM021										10,600,000,000,000.00	306,000,000	24,653,000,00
NI202 On 07/12/2033 Spot Bond			5.09000	5.09000	5.09000	214.58395				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.91000	3.91000	3.91000	201.58136				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.58500	3.58500	3.58500	151.15036				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI29 On 31/03/2029 Spot Bond			3.94500	3.94500	3.94500	109.91060				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			4.99500	4.99500	4.99500	111.11424				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.69000	3.69000	3.69000	150.67370				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	205.06824	3.45000	205.02113				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.49000	3.49000	3.49000	151.58314				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.55500	3.55500	3.55500	205.72196				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.70000	204.06748	3.70000	204.01913				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.11000	109.55278	5.11000	109.52282				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.86152				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.19952				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.40620				0.00	0	
Total NN019 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	135.10106				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.42674				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.61687				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.13502				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.10892				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.54763				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.39080				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	124.83494				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.14152				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.12702				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.63649				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	150.61221				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.24119				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	150.39432				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	151.08349				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.18437				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	129.15763				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.01803				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	96.22313				0.00	30,000,000,000	30,000,000,000
Total NN056 SPOT										0.00	30,000,000,000	30,000,000,000
Total For NN056										0.00	30,000,000,000	30,000,000,000
NN057 On 26/08/2025 Spot Bond					0.00000	90.27225				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.42873				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.24836				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.92628				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN090 On 10/06/2024 Spot Bond					0.00000	99.68230				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.58223				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.22708				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.12891				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.13634				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	99.90730				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.17094				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.13634				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.69967				0.00	0	340,000,00
Total NN114 SPOT										0.00	0	340,000,00
Total For NN114										0.00	0	340,000,00
NN115 On 13/10/2023 Spot Bond					0.00000	100.93276				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.77628				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.66905				0.00	0	
Total NN120 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 NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	100.00227				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	135.65000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	131.91000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	137.99000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	136.28000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	135.34085				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 01/08/2022 Spot Bond					0.00000	116.51636				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.51207				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	120.43926				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03: On 01/08/2022 Spot Bond					0.00000	116.51636				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03: On 29/12/2021 Spot Bond					0.00000	100.82356				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	92.54177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	107.21208				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04: On 05/05/2022 Spot Bond					0.00000	100.28508				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05: On 22/02/2022 Spot Bond					0.00000	104.09371				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05: On 30/11/2021 Spot Bond					0.00000	101.20095				0.00	0	
Total NNF054 SPOT										0.00	0	
Total For NNF054										0.00	0	
NNF05: On 08/12/2021 Spot Bond					0.00000	99.89253				0.00	0	
Total NNF055 SPOT										0.00	0	
Total For NNF055										0.00	0	
NNF05: On 13/12/2021 Spot Bond					0.00000	100.98408				0.00	0	
Total NNF056 SPOT										0.00	0	
Total For NNF056										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.93124				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.92655				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.92655				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.76830				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF06(On 28/03/2022 Spot Bond					0.00000	100.85843				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06(On 29/12/2021 Spot Bond					0.00000	100.83891				0.00	0	
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF06(On 29/12/2021 Spot Bond					0.00000	100.84733				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	
NNF06(On 04/01/2022 Spot Bond					0.00000	101.01347				0.00	0	
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	
NNF06(On 13/01/2022 Spot Bond					0.00000	100.65267				0.00	0	
Total NNF064 SPOT										0.00	0	
Total For NNF064										0.00	0	
NNF06(On 13/01/2022 Spot Bond					0.00000	100.65267				0.00	0	
Total NNF065 SPOT										0.00	0	
Total For NNF065										0.00	0	
NNF06(On 31/10/2022 Spot Bond					0.00000	100.49008				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF06(On 14/02/2022 Spot Bond					0.00000	100.24278				0.00	0	
Total NNF067 SPOT										0.00	0	
Total For NNF067										0.00	0	
NNF06(On 17/02/2022 Spot Bond					0.00000	100.17285				0.00	0	
Total NNF068 SPOT										0.00	0	
Total For NNF068										0.00	0	
NNF06(On 18/02/2022 Spot Bond					0.00000	100.16054				0.00	0	
Total NNF069 SPOT										0.00	0	
Total For NNF069										0.00	0	
NNF07(On 22/02/2022 Spot Bond					0.00000	100.11178				0.00	0	
Total NNF070 SPOT										0.00	0	
Total For NNF070										0.00	0	
NNF07(On 22/02/2022 Spot Bond					0.00000	100.11178				0.00	0	
Total NNF071 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 NNF071										0.00	0	
NNF07: On 23/02/2022 Spot Bond					0.00000	100.09781				0.00	0	
Total NNF072 SPOT										0.00	0	
Total For NNF072										0.00	0	
NNF07: On 22/02/2022 Spot Bond					0.00000	100.11178				0.00	0	
Total NNF073 SPOT										0.00	0	
Total For NNF073										0.00	0	
NNF07: On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000,00
Total NNF074 SPOT										0.00	0	50,000,000,00
Total For NNF074										0.00	0	50,000,000,00
NNF07: On 28/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF075 SPOT										0.00	0	
Total For NNF075										0.00	0	
NNF07: On 28/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	130.35034				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	84.89263				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2022 Spot Bond					0.00000	100.12366				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.12396				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.11394				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.09357				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	110.51262				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.13264				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.12712				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.10323				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.52872				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.10645				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.98500	105.62066	6.98500	105.60064				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.98000	199.17748	2.98000	199.13414				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.45000	108.81243	10.45000	108.78199			104,500,000,000.00	10,000,000	456,685,50	
Total NRA028 SPOT									104,500,000,000.00	10,000,000	456,685,50	
Total For NRA028									104,500,000,000.00	10,000,000	456,685,50	
NRA02 On 30/11/2028 Spot Bond			100.00000	12.57858	100.00000	12.55059			0.00	0		
Total NRA028/R186 SPOT									0.00	0		
Total For NRA028/R186									0.00	0		
NTC21 On 24/03/2022 Spot Bond					0.00000	101.12577				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.51495				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NTC26 On 07/12/2023 Spot Bond					0.00000	100.20174			0.00	0	
Total NTC26 SPOT									0.00	0	
Total For NTC26									0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.07556			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.09041			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.95278			0.00	0	
Total NTC29 SPOT									0.00	0	
Total For NTC29									0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NTC30 SPOT									0.00	0	
Total For NTC30									0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	99.85050			0.00	0	
Total NTC31 SPOT									0.00	0	
Total For NTC31									0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.40817			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	101.05292			0.00	0	
Total NTCG01 SPOT									0.00	0	
Total For NTCG01									0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.90354			0.00	0	
Total OMI01 SPOT									0.00	0	
Total For OMI01									0.00	0	
OML06 On 19/03/2022 Spot Bond			6.27500	103.24307	6.27500	103.22565			0.00	0	160,000,00
Total OML06 SPOT									0.00	0	160,000,00
Total For OML06									0.00	0	160,000,00
OML07 On 19/03/2025 Spot Bond			8.19300	110.02660	8.19300	110.00220		126,172,200,000.00		15,400,000	1,537,700,00
Total OML07 SPOT								126,172,200,000.00		15,400,000	1,537,700,00
Total For OML07								126,172,200,000.00		15,400,000	1,537,700,00
OML09 On 14/09/2022 Spot Bond			6.50000	105.64046	6.50000	105.62179			0.00	0	
Total OML09 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 OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.60500	111.12545	8.60500	111.09959				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.04700				0.00	0	59,500,00
Total OML11 SPOT										0.00	0	59,500,00
Total For OML11										0.00	0	59,500,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.56881				0.00	0	30,000,00
Total OML12 SPOT										0.00	0	30,000,00
Total For OML12										0.00	0	30,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	100.96806				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.12679				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.12212				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.08885				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.71438				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.01486				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.01512				0.00	0	110,500,00
Total PMM56 SPOT										0.00	0	110,500,00
Total For PMM56										0.00	0	110,500,00
PMM57 On 08/10/2023 Spot Bond					0.00000	100.81978				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.12333				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.13848				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.14064				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.14280				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			8.19000	114.07249	8.15000	114.22009			882,075,027,000,000.00	1,939,203,300,000	2,258,699,104,400	
Total R186 SPOT									12,075,027,000,000.00	939,203,300,000	258,699,104,400	
Total For R186									12,075,027,000,000.00	939,203,300,000	258,699,104,400	
R197 On 07/12/2023 Spot Bond			1.70000	319.05817	1.70000	318.99993			66,014,478,200,000.00	38,832,046,000	97,581,389,200	
Total R197 SPOT									16,014,478,200,000.00	38,832,046,000	97,581,389,200	
Total For R197									16,014,478,200,000.00	38,832,046,000	97,581,389,200	
R202 On 07/12/2033 Spot Bond			4.09000	236.22176	4.09000	236.16344			589,289,891,220,000.00	144,080,658,000	333,237,598,600	
Total R202 SPOT									19,289,891,220,000.00	144,080,658,000	333,237,598,600	
Total For R202									19,289,891,220,000.00	144,080,658,000	333,237,598,600	
R203 On 28/02/2023 Spot Bond			5.20000	104.99532	5.31500	104.84003			045,279,040,000,000.00	201,015,200,000	911,998,967,000	
Total R203 SPOT									15,279,040,000,000.00	201,015,200,000	911,998,967,000	
Total For R203									15,279,040,000,000.00	201,015,200,000	911,998,967,000	
R2030 On 31/01/2030 Spot Bond			9.91000	92.12772	9.71000	93.13755			531,299,425,567,000.00	2,576,316,793,700	2,185,391,298,300	
Total R2030 SPOT									11,299,425,567,000.00	576,316,793,700	185,391,298,300	
Total For R2030									11,299,425,567,000.00	576,316,793,700	185,391,298,300	
R2032 On 31/03/2032 Spot Bond			10.40000	87.96267	10.19500	89.11035			895,884,032,960,000.00	663,065,772,400	1,191,730,751,500	
Total R2032 SPOT									15,884,032,960,000.00	663,065,772,400	191,730,751,500	
Total For R2032									15,884,032,960,000.00	663,065,772,400	191,730,751,500	
R2035 On 28/02/2035 Spot Bond			10.83000	88.63929	10.60000	90.07062			771,994,395,084,000.00	625,299,574,800	1,400,944,352,900	
Total R2035 SPOT									11,994,395,084,000.00	625,299,574,800	400,944,352,900	
Total For R2035									11,994,395,084,000.00	625,299,574,800	400,944,352,900	
R2037 On 31/01/2037 Spot Bond			11.01000	84.50550	10.77000	86.00900			388,396,554,000,000.00	852,715,400,000	751,396,078,600	
Total R2037 SPOT									18,396,554,000,000.00	852,715,400,000	751,396,078,600	
Total For R2037									18,396,554,000,000.00	852,715,400,000	751,396,078,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2040 On 31/01/2040 Spot Bond			11.09500	86.75434	10.86000	88.33743		695,620,300,351,000.00	333,088,805,800	761,855,952,60	
Total R2040 SPOT								15,620,300,351,000.00	333,088,805,800	761,855,952,60	
Total For R2040								15,620,300,351,000.00	333,088,805,800	761,855,952,60	
R2044 On 31/01/2044 Spot Bond			11.13000	83.45285	10.89500	85.06120		664,506,241,000,000.00	1,317,565,700,000	1,605,341,546,00	
Total R2044 SPOT								14,506,241,000,000.00	317,565,700,000	505,341,546,00	
Total For R2044								14,506,241,000,000.00	317,565,700,000	505,341,546,00	
R2048 On 28/02/2048 Spot Bond			11.07000	82.47617	10.83500	84.13375		746,236,380,480,000.00	1,964,429,664,000	1,495,155,889,20	
Total R2048 SPOT								16,236,380,480,000.00	964,429,664,000	495,155,889,20	
Total For R2048								16,236,380,480,000.00	964,429,664,000	495,155,889,20	
R209 On 31/03/2036 Spot Bond			10.79000	68.30332	10.55500	69.58152		822,096,510,000,000.00	168,869,000,000	564,716,214,90	
Total R209 SPOT								22,096,510,000,000.00	168,869,000,000	564,716,214,90	
Total For R209								22,096,510,000,000.00	168,869,000,000	564,716,214,90	
R210 On 31/03/2028 Spot Bond			3.20000	210.00675	3.20000	209.95982		181,424,259,840,000.00	56,695,081,200	128,121,932,30	
Total R210 SPOT								11,424,259,840,000.00	56,695,081,200	128,121,932,30	
Total For R210								11,424,259,840,000.00	56,695,081,200	128,121,932,30	
R212 On 31/01/2022 Spot Bond			1.45000	176.55502	1.45000	176.52398		220,610,000,000,000.00	841,800,000,000	497,400,000,00	
Total R212 SPOT								20,610,000,000,000.00	841,800,000,000	497,400,000,00	
Total For R212								20,610,000,000,000.00	841,800,000,000	497,400,000,00	
R213 On 28/02/2031 Spot Bond			10.18500	82.96682	9.99000	83.95754		109,693,301,316,000.00	305,320,893,600	392,627,684,00	
Total R213 SPOT								19,693,301,316,000.00	305,320,893,600	392,627,684,00	
Total For R213								19,693,301,316,000.00	305,320,893,600	392,627,684,00	
R214 On 28/02/2041 Spot Bond			11.12000	65.25933	10.88000	66.59354		171,083,544,768,000.00	914,665,786,400	1,017,382,711,30	
Total R214 SPOT								11,083,544,768,000.00	914,665,786,400	017,382,711,30	
Total For R214								11,083,544,768,000.00	914,665,786,400	017,382,711,30	
RDFB0 On 02/12/2021 Spot Bond					0.00000	99.97026		0.00	0	0	
Total RDFB09 SPOT								0.00	0	0	
Total For RDFB09								0.00	0	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.94550		0.00	0	0	
Total RDFB11 SPOT								0.00	0	0	
Total For RDFB11								0.00	0	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.20627		0.00	0	50,000,00	
Total RDFB12 SPOT								0.00	0	50,000,00	
Total For RDFB12								0.00	0	50,000,00	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.71167		0.00	0	0	
Total RDFB14 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.08984				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.22969				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.65541				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.31765				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.03953				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.98473				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.03177				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.90191				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.11305				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	98.80091				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	99.21610				0.00	0	3,000,000,00
Total RDFB26 SPOT										0.00	0	3,000,000,00
Total For RDFB26										0.00	0	3,000,000,00
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.52593				0.00	0	85,000,00

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 RDFB27 SPOT										0.00	0	85,000,00
Total For RDFB27										0.00	0	85,000,00
RED13 On 13/05/2026 Spot Bond					0.00000	100.26258				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	101.14867				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.89337				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	102.11540				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	100.31677				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.77898				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	102.01772				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.43322				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.18092				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.47541				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.72992				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES41 On 30/11/2022 Spot Bond					0.00000	100.02890				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.57845				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.59981				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.30379				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.08554				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.99500	104.44245	6.99500	104.42282				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.24500	90.51021	12.24500	90.48083				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.29000	100.98880	11.29000	100.95851				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.28601				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.40000	100.81405	10.40000	100.78612				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.47500	103.02912	5.47500	103.01407				0.00	0	
Total SBK23 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 SBK23										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.37364				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.39407				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.96000	108.14948	7.96000	108.12616				0.00	0	99,500,00
Total SBS20 SPOT										0.00	0	99,500,00
Total For SBS20										0.00	0	99,500,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.77485				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.79000	109.59176	6.79000	109.57188				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.17000	100.24405	8.17000	100.22189				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.32000	110.98229	8.32000	110.95759				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.28000	109.03988	7.28000	109.01835				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.34000	107.92699	7.34000	107.90586				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.18500	106.24352	9.18500	106.21760				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.59000	104.51458	5.59000	104.49865				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.75500	110.20049	7.75500	110.17733				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.43500	111.53439	8.43500	111.50894				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.87500	108.59118	5.87500	108.57409				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.30622				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.57621				0.00	88,550,000,000	44,295,000,000
Total SBS49 SPOT										0.00	88,550,000,000	44,295,000,000
Total For SBS49										0.00	88,550,000,000	44,295,000,000
SBS50 On 31/01/2022 Spot Bond			4.11000	104.01306	4.11000	104.00143				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.80000	6.80000	6.80000	109.12781				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.37674				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.41659				0.00	280,000,000	140,000,000
Total SBS53 SPOT										0.00	280,000,000	140,000,000
Total For SBS53										0.00	280,000,000	140,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	101.65589				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.85500	106.32058	4.85500	106.30664				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS57 On 12/06/2024 Spot Bond					0.00000	102.75472				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.89888				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.99655				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.02983				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.24041				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.46889				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.89667				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.13018				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.80598				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.48646				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.97056				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.10000	316.61434	2.10000	316.55313				0.00	0	
Total SBSI11 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 SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.13000	5.13000	5.13000	213.77075				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.14579				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.15071				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2022 Spot Bond					0.00000	102.74300				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	104.15653				0.00	6,600,000,000	3,330,000,000
Total SBT102 SPOT										0.00	6,600,000,000	3,330,000,000
Total For SBT102										0.00	6,600,000,000	3,330,000,000
SBT10 On 31/03/2024 Spot Bond					0.00000	104.70771				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	105.49883				0.00	0	800,000,000
Total SBT104 SPOT										0.00	0	800,000,000
Total For SBT104										0.00	0	800,000,000
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	101.01256				0.00	0	1,000,000
Total SBT106 SPOT										0.00	0	1,000,000
Total For SBT106										0.00	0	1,000,000
SBT20 On 13/02/2023 Spot Bond					0.00000	102.38715				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT20 On 03/12/2023 Spot Bond					0.00000	101.44440				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT20 On 03/12/2023 Spot Bond			6.68500	106.80073	6.68500	106.78154				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.13466				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.98453				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	108.27838				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	102.33032				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.12620				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.49102				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.16681				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.17403				0.00	72,600,000	36,300,000
Total SLI6 SPOT										0.00	72,600,000	36,300,000
Total For SLI6										0.00	72,600,000	36,300,000
SLI7 On 16/08/2028 Spot Bond			9.09000	97.32594	9.09000	99.09040				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.19022				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.28342				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.19836				0.00	0	250,000,00
Total SLRA6 SPOT										0.00	0	250,000,00
Total For SLRA6										0.00	0	250,000,00
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.19630				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.21259				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.19231				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.21259				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.20850				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.23697				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.20045				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.22072				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.21866				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.11500	107.54149	7.11500	107.52083			142,300,000,000.00		20,000,000	10,000,00
Total SNT03 SPOT									142,300,000,000.00		20,000,000	10,000,00
Total For SNT03									142,300,000,000.00		20,000,000	10,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	101.40625				0.00	6,200,000	71,100,00
Total SNT04 SPOT										0.00	6,200,000	71,100,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SNT04										0.00	6,200,000	71,100,00
SNT05 On 30/11/2025 Spot Bond					0.00000	99.99978				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.26801				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.41770				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.43652				0.00	0	188,788,50
Total SPDA13 SPOT										0.00	0	188,788,50
Total For SPDA13										0.00	0	188,788,50
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.11015				0.00	0	170,000,00
Total SPDA14 SPOT										0.00	0	170,000,00
Total For SPDA14										0.00	0	170,000,00
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.11274				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.02313				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	102.18476				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	101.03258				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.26551				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	101.03606				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.85635				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	100.09698				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	99.98711				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.57413				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.90825				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			4.24500	4.24500	4.24500	148.18374				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			8.12500	114.35303	8.12500	114.32815				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.48000	86.70875	9.48000	86.68658				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	97.53725				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.70936				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			6.71500	106.61949	6.71500	106.60014				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN043 On 31/01/2038 Spot Bond			5.14500	109.07387	5.14500	109.04393				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04 On 09/02/2027 Spot Bond					0.00000	99.04990				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.43535				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.27704				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.73000	2.73000	2.73000	312.74784				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.50692				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.37785				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	100.70895				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/01/2025 Spot Bond			3.63000	3.63000	3.63000	150.94586				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.14500	5.14500	5.14500	109.04393				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			4.49000	4.49000	4.49000	105.98532				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.38000	4.38000	4.38000	196.24489				0.00	0	
Total SSN065 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 SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.01518				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.01487				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.01404				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	101.16804				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	101.13896				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	102.84276				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	102.55307				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	101.08592				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.72641				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	100.01556				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	101.28021				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.35512				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.96500	4.96500	4.96500	217.14908				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.96802				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	101.56335				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	99.98631				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	99.99988				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	101.31560				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.37500	89.78218	10.37500	89.75750				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	101.29931				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.42500	94.79303	4.42500	195.74247				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.14500	90.76487	5.14500	217.80074				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10(On 04/02/2022 Spot Bond					0.00000	100.32270				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	100.24952				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111(On 31/03/2024 Spot Bond					0.00000	101.19599				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/12/2021 Spot Bond					0.00000	100.92685				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	99.99989				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12(On 22/02/2022 Spot Bond					0.00000	103.94378				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN12(On 26/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN124 SPOT										0.00	0	
Total For SSN124										0.00	0	
SSN12(On 30/11/2021 Spot Bond					0.00000	101.20843				0.00	0	
Total SSN125 SPOT										0.00	0	
Total For SSN125										0.00	0	
SSN12(On 01/12/2021 Spot Bond					0.00000	99.98617				0.00	0	
Total SSN126 SPOT										0.00	0	
Total For SSN126										0.00	0	
SSN12(On 01/12/2021 Spot Bond					0.00000	99.98615				0.00	0	
Total SSN127 SPOT										0.00	0	
Total For SSN127										0.00	0	
SSN12(On 15/12/2021 Spot Bond					0.00000	100.99301				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	
SSN12(On 21/12/2021 Spot Bond					0.00000	100.90263				0.00	0	
Total SSN129 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 SSN129										0.00	0	
SSN13: On 21/12/2021 Spot Bond					0.00000	100.92170				0.00	0	
Total SSN130 SPOT										0.00	0	
Total For SSN130										0.00	0	
SSN13: On 22/03/2022 Spot Bond					0.00000	100.89882				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13: On 04/01/2022 Spot Bond					0.00000	101.00178				0.00	0	
Total SSN132 SPOT										0.00	0	
Total For SSN132										0.00	0	
SSN13: On 03/01/2022 Spot Bond					0.00000	101.02075				0.00	0	
Total SSN133 SPOT										0.00	0	
Total For SSN133										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.69672				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 18/01/2022 Spot Bond					0.00000	100.82993				0.00	0	
Total SSN135 SPOT										0.00	0	
Total For SSN135										0.00	0	
SSN13: On 28/12/2021 Spot Bond					0.00000	100.61719				0.00	0	
Total SSN136 SPOT										0.00	0	
Total For SSN136										0.00	0	
SSN13: On 19/01/2022 Spot Bond					0.00000	100.57914				0.00	0	
Total SSN137 SPOT										0.00	0	
Total For SSN137										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.61051				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	100.67796				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	100.52185				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.38668				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN141 On 09/11/2023 Spot Bond					0.00000	100.43370				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN142 On 18/02/2022 Spot Bond					0.00000	100.15889				0.00	0	
Total SSN143 SPOT										0.00	0	
Total For SSN143										0.00	0	
SSN143 On 18/02/2022 Spot Bond					0.00000	100.15725				0.00	0	
Total SSN144 SPOT										0.00	0	
Total For SSN144										0.00	0	
SSN144 On 28/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	40,000,000.00
Total SSN145 SPOT										0.00	0	40,000,000.00
Total For SSN145										0.00	0	40,000,000.00
SZ25 On 30/09/2025 Spot Bond			8.72000	102.40676	8.72000	102.38275				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.10059				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.11077				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.11034				0.00	0	110,500.00
Total T17A12 SPOT										0.00	0	110,500.00
Total For T17A12										0.00	0	110,500.00
T17A21 On 21/02/2026 Spot Bond					0.00000	100.11557				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.11342				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.98264	7.21000	101.96302				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A32 On 21/02/2026 Spot Bond			7.72000	100.73819	7.72000	100.33351				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	101.23173				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.18334				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.22641				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.45982				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.88833				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	101.00436				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.57679				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.14446				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.67141				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.63823				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.24300				0.00	0	
Total TFS164 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 TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.49766				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.71703				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.78821				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.83183				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.11355				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2			9.82000	9.82000	9.82000	100.23863				0.00	0	
TH15A3 On 21/11/2022 Spot Bond										0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A4 On 21/11/2022 Spot Bond					0.00000	100.05580				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.11493				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A6 On 21/11/2022 Spot Bond					0.00000	100.11015				0.00	0	
Total TH15A6 SPOT										0.00	0	
Total For TH15A6										0.00	0	
TH15A7 On 21/11/2022 Spot Bond					0.00000	100.12490				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.31139				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.35670				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.13509				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.41387				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.12989				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.89170				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.41841				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.17595				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.21785				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.36266				0.00	0	105,355,40
Total TH16A2 SPOT										0.00	0	105,355,40
Total For TH16A2										0.00	0	105,355,40
TH16A: On 21/08/2024 Spot Bond			8.49000	102.33139	8.49000	102.30828				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.28644				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A ⁱ On 21/08/2024 Spot Bond					0.00000	100.11687				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A ⁱ On 21/08/2022 Spot Bond					0.00000	100.11144				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A ⁱ On 21/08/2024 Spot Bond					0.00000	100.11622				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A ⁱ On 21/08/2024 Spot Bond			5.76000	101.58641	5.76000	101.57074				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B ⁱ On 21/08/2024 Spot Bond					0.00000	100.12099				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B ⁱ On 21/08/2024 Spot Bond					0.00000	100.12879				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B ⁱ On 21/08/2024 Spot Bond					0.00000	100.12923				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C ⁱ On 21/08/2024 Spot Bond					0.00000	100.12771				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C ⁱ On 21/08/2024 Spot Bond					0.00000	100.13810				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C ⁱ On 21/08/2024 Spot Bond					0.00000	100.13529				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D ⁱ On 21/08/2024 Spot Bond					0.00000	100.17419				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D ⁱ On 21/08/2024 Spot Bond					0.00000	100.19251				0.00	0	
Total TH16D2 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 TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.18174				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.12526				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.12203				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.13300				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.12806				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.17248				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.16455				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.09790				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.10060				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.79452				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.41500	104.07127	6.41500	104.05312				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.06500	108.48252	7.06500	108.46171			19,782,000,000.00	2,800,000	1,400,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total TL25 SPOT										19,782,000,000.00	2,800,000	1,400,000
Total For TL25										19,782,000,000.00	2,800,000	1,400,000
TL26 On 25/11/2024 Spot Bond					0.00000	100.69279				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.76506				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.62000	102.86045	8.62000	102.83660				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.09390				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.76886				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.04491				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.27837				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.93500	107.60916	6.93500	107.58890				0.00	0	1,175,546,900
Total TN23 SPOT										0.00	0	1,175,546,900
Total For TN23										0.00	0	1,175,546,900
TN23/R On 06/11/2023 Spot Bond			100.00000	30.05677	100.00000	29.98952				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.97500	104.28801	8.97500	104.26313				0.00	0	1,721,324,000
Total TN25 SPOT										0.00	0	1,721,324,000
Total For TN25										0.00	0	1,721,324,000
TN25/R On 19/08/2025 Spot Bond			100.00000	16.38752	100.00000	16.35145				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN27 On 14/11/2027 Spot Bond			10.02000	95.47675	10.02000	95.45097				0.00	0	18,610,767,10
Total TN27 SPOT										0.00	0	18,610,767,10
Total For TN27										0.00	0	18,610,767,10
TN27/R On 14/11/2027 Spot Bond			100.00000	9.97486	100.00000	9.95255				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.26500	97.28171	11.26500	97.25242				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	117.15458	8.00000	117.12934				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.04000	92.00068	12.04000	91.97113				0.00	0	2,220,000,00
Total TN40 SPOT										0.00	0	2,220,000,00
Total For TN40										0.00	0	2,220,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.53631	10.75000	101.50711				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	101.00043				0.00	0	225,000,00
Total TR5A11 SPOT										0.00	0	225,000,00
Total For TR5A11										0.00	0	225,000,00
TR5A12 On 20/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	15,000,000,00
Total TR5A12 SPOT										0.00	0	15,000,000,00
Total For TR5A12										0.00	0	15,000,000,00
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.01193				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		130,000,000,000,000.00		1,300,000,000	1,300,000,00	
Total TR5A22 SPOT								10,000,000,000,000.00		1,300,000,000	1,300,000,00	
Total For TR5A22								10,000,000,000,000.00		1,300,000,000	1,300,000,00	
TR5A31 On 20/06/2026 Spot Bond			7.61000	100.99737	7.61000	103.38221				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM1 On 20/06/2022 Spot Bond					0.00000	100.85884				0.00	0	358,995,50
Total TR5OM1 SPOT										0.00	0	358,995,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TR5OM1									0.00	0	358,995,52
TR5OM On 20/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	7,500,000,00
Total TR5OM2 SPOT									0.00	0	7,500,000,00
Total For TR5OM2									0.00	0	7,500,000,00
TRA3A On 14/11/2022 Spot Bond					0.00000	99.49378			0.00	0	
Total TRA3A3 SPOT									0.00	0	
Total For TRA3A3									0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.42500	102.78946	6.42500	102.77150			0.00	0	130,000,00
Total TRA3A4 SPOT									0.00	0	130,000,00
Total For TRA3A4									0.00	0	130,000,00
TRA3A On 14/11/2022 Spot Bond					0.00000	100.18190			0.00	0	131,000,00
Total TRA3A7 SPOT									0.00	0	131,000,00
Total For TRA3A7									0.00	0	131,000,00
TRA3B On 14/11/2022 Spot Bond					0.00000	100.25020			0.00	0	
Total TRA3B1 SPOT									0.00	0	
Total For TRA3B1									0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.62145			0.00	0	
Total TRA3B2 SPOT									0.00	0	
Total For TRA3B2									0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.66887			0.00	0	
Total TRA4A2 SPOT									0.00	0	
Total For TRA4A2									0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.70523			0.00	0	
Total TRA4A3 SPOT									0.00	0	
Total For TRA4A3									0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.71500	106.63320	6.71500	106.61386			0.00	0	
Total TRA4A4 SPOT									0.00	0	
Total For TRA4A4									0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.66887			0.00	0	
Total TRA4A6 SPOT									0.00	0	
Total For TRA4A6									0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.70523			0.00	0	
Total TRA4A7 SPOT									0.00	0	
Total For TRA4A7									0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	101.14256	8.62000	101.11911			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.51846				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.53025				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.14954				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			600,000,000,000.00	6,000,000,000	8,700,000,00	
Total TRA5B2 SPOT									10,000,000,000,000.00	6,000,000,000	8,700,000,00	
Total For TRA5B2									10,000,000,000,000.00	6,000,000,000	8,700,000,00	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.46912				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			312,519,080,000,000.00	3,125,190,800	3,500,000,00	
Total TRA5C2 SPOT									12,519,080,000,000.00	3,125,190,800	3,500,000,00	
Total For TRA5C2									12,519,080,000,000.00	3,125,190,800	3,500,000,00	
TSP25€ On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25€ On 14/02/2022 Spot Bond					0.00000	99.01931				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	98.63003				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25€ On 16/03/2022 Spot Bond					0.00000	98.53809				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25€ On 11/05/2022 Spot Bond					0.00000	97.85001				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP260 On 16/09/2022 Spot Bond					0.00000	95.94672				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.04528				0.00	0	188,703,2€
Total TU1A11 SPOT										0.00	0	188,703,2€
Total For TU1A11										0.00	0	188,703,2€
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.56572				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.29367				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC38 On 26/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC384 SPOT										0.00	0	
Total For TWC384										0.00	0	
TWC38 On 07/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC385 SPOT										0.00	0	
Total For TWC385										0.00	0	
TWC38 On 14/12/2021 Spot Bond					0.00000	100.84144				0.00	0	
Total TWC386 SPOT										0.00	0	
Total For TWC386										0.00	0	
TWC38 On 10/01/2022 Spot Bond					0.00000	100.59607				0.00	0	
Total TWC387 SPOT										0.00	0	
Total For TWC387										0.00	0	
TWC38 On 17/01/2022 Spot Bond					0.00000	100.52833				0.00	0	
Total TWC388 SPOT										0.00	0	
Total For TWC388										0.00	0	
TWC38 On 24/01/2022 Spot Bond					0.00000	100.46088				0.00	0	
Total TWC389 SPOT										0.00	0	
Total For TWC389										0.00	0	
TWC39 On 31/01/2022 Spot Bond					0.00000	100.37819				0.00	0	8,200,000,0€
Total TWC390 SPOT										0.00	0	8,200,000,0€
Total For TWC390										0.00	0	8,200,000,0€
TWC39 On 04/02/2022 Spot Bond					0.00000	100.28582				0.00	0	
Total TWC391 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 TWC391										0.00	0	
TWC39 On 18/02/2022 Spot Bond					0.00000	100.09534				0.00	0	
Total TWC392 SPOT										0.00	0	
Total For TWC392										0.00	0	
TWC39 On 25/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			68,000,000,000,000.00	680,000,000	29,740,000,00	
Total TWC393 SPOT									8,000,000,000,000.00	680,000,000	29,740,000,00	
Total For TWC393									8,000,000,000,000.00	680,000,000	29,740,000,00	
UG26 On 09/03/2026 Spot Bond			10.45000	105.46046	10.45000	105.43079			0.00	0		
Total UG26 SPOT									0.00	0		
Total For UG26									0.00	0		
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.18211			0.00	0	16,000,00	
Total UU1A01 SPOT									0.00	0	16,000,00	
Total For UU1A01									0.00	0	16,000,00	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.20853			0.00	0		
Total UU1A02 SPOT									0.00	0		
Total For UU1A02									0.00	0		
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.22073			0.00	0		
Total UU1B01 SPOT									0.00	0		
Total For UU1B01									0.00	0		
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.27347			0.00	0		
Total UU1C01 SPOT									0.00	0		
Total For UU1C01									0.00	0		
VKE10 On 08/07/2022 Spot Bond					0.00000	100.76820			0.00	0		
Total VKE10 SPOT									0.00	0		
Total For VKE10									0.00	0		
VKE11 On 20/04/2023 Spot Bond					0.00000	100.58186			0.00	0		
Total VKE11 SPOT									0.00	0		
Total For VKE11									0.00	0		
VKE14 On 27/08/2023 Spot Bond					0.00000	100.04441			0.00	800,000,000	400,000,00	
Total VKE14 SPOT									0.00	800,000,000	400,000,00	
Total For VKE14									0.00	800,000,000	400,000,00	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.17731			0.00	0		
Total VKE15 SPOT									0.00	0		
Total For VKE15									0.00	0		
VKE16 On 14/02/2025 Spot Bond					0.00000	100.18539			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.08243			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.01495			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.13408			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.31e+017	223,730,916,500	353,741,683,37
Total for SPOT :									1.31e+017	223,730,916,500	353,741,683,37
Total Futures									1.31e+017	223,730,925,295	353,742,709,13
Total Options									12 033 722.50	12,150	128,48
Grand Total:									1.31e+017	223,730,937,445	353,742,837,61