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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/12/2021

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			11.32158	78.66608	11.25731	79.00481			0.00	0	26
ES33	On	05/05/2022	Bond Future			11.55426	75.83825	11.48726	76.18114			0.00	0	8
ES33	On	04/08/2022	Bond Future			11.79719	76.73420	11.72691	77.08328			0.00	0	
ES33	On	03/11/2022	Bond Future			12.04349	73.97558	11.96971	74.33124			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/02/2022	Bond Future			11.80037	77.23402	11.73593	77.62434			0.00	0	3,51
ES42	On	05/05/2022	Bond Future			12.01940	73.90808	11.95215	74.30313			0.00	0	1,19
ES42	On	04/08/2022	Bond Future			12.24180	74.77951	12.17133	75.18126			0.00	0	
ES42	On	03/11/2022	Bond Future			12.46785	71.51678	12.39387	71.92585			0.00	0	
Total ES42 Future												0.00	0	4,70
Total For ES42												0.00	0	4,70
I2025	On	03/02/2022	Bond Future			154.89207	154.89207	154.61491	154.61491			0.00	0	5,51
I2025	On	05/05/2022	Bond Future			156.76211	156.76211	156.48176	156.48176			0.00	0	16
I2025	On	04/08/2022	Bond Future			157.09866	157.09866	156.81865	156.81865			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	Op Intere
I2025	On	03/11/2022	Bond Future			159.08546	159.08546	158.80659	158.80659			0.00	0	
Total I2025 Future												0.00	0	5,71
Total For I2025												0.00	0	5,71
I2029	On	03/02/2022	Bond Future			113.46158	113.46158	113.91254	113.91254			0.00	0	3,87
I2029	On	05/05/2022	Bond Future			113.63027	113.63027	114.08680	114.08680			0.00	0	58
I2029	On	04/08/2022	Bond Future			115.04385	115.04385	115.50884	115.50884			0.00	0	
I2029	On	03/11/2022	Bond Future			115.27391	115.27391	115.74817	115.74817			0.00	0	
Total I2029 Future												0.00	0	4,46
Total For I2029												0.00	0	4,46
I2033	On	03/02/2022	Bond Future			112.02622	112.02622	111.20771	111.20771			0.00	0	7,38
I2033	On	05/05/2022	Bond Future			112.09545	112.09545	111.26716	111.26716			0.00	0	2,11
I2033	On	04/08/2022	Bond Future			113.48996	113.48996	112.65408	112.65408			0.00	0	
I2033	On	03/11/2022	Bond Future			113.61969	113.61969	112.77647	112.77647			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			125.94870	125.94870	125.94496	125.94496			0.00	0	6,28
I2038	On	05/05/2022	Bond Future			127.46926	127.46926	127.46565	127.46565			0.00	0	61
I2038	On	04/08/2022	Bond Future			127.23985	127.23985	127.23920	127.23920			0.00	0	
I2038	On	03/11/2022	Bond Future			128.84922	128.84922	128.85242	128.85242			0.00	0	
Total I2038 Future												0.00	0	6,97
Total For I2038												0.00	0	6,97
I2046	On	03/02/2022	Bond Future			117.01514	117.01514	117.01179	117.01179			0.00	0	15,50
I2046	On	05/05/2022	Bond Future			116.54055	116.54055	116.53740	116.53740			0.00	0	11
I2046	On	04/08/2022	Bond Future			117.99050	117.99050	117.98992	117.98992			0.00	0	
I2046	On	03/11/2022	Bond Future			117.55829	117.55829	117.56118	117.56118			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			119.68986	119.68986	119.68649	119.68649			0.00	0	9,28
I2050	On	05/05/2022	Bond Future			121.13467	121.13467	121.13133	121.13133			0.00	0	31
I2050	On	04/08/2022	Bond Future			120.62593	120.62593	120.62568	120.62568			0.00	0	
I2050	On	03/11/2022	Bond Future			122.15160	122.15160	122.15490	122.15490			0.00	0	
Total I2050 Future												0.00	0	9,65
Total For I2050												0.00	0	9,65
R186	On	03/02/2022	Bond Future			7.73731	112.42056	7.65079	112.79015		5.73	2,585,672.88	23	69,92
R186	On	05/05/2022	Bond Future			7.94092	113.74993	7.84831	114.12403		5.72	0.00	0	4,51
R186	On	04/08/2022	Bond Future			8.16227	109.80490	8.06212	110.18667		5.75	0.00	0	
R186	On	03/11/2022	Bond Future			8.38980	111.21781	8.28116	111.60721		5.63	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												2,585,672.88	23	74,44
R186	On	03/02/2022	Bond Future	7.28	Call			304.86000	0.30486	219,500	5.56	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			1,906.29000	1.90629	2,190,520	5.56	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			315.22000	0.31522	227,620	5.56	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			1,873.09000	1.87309	2,155,080	5.56	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			325.85000	0.32585	235,970	5.56	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			1,840.17000	1.84017	2,119,880	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			2,676.28000	2.67628	2,420,650	5.74	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			826.99000	0.82699	945,460	5.74	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,703.76000	2.70376	2,446,810	5.75	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			814.85000	0.81485	932,000	5.75	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			2,787.43000	2.78743	2,526,600	5.76	0.00	0	4%
R186	On	05/05/2022	Bond Future	7.88	Call			1,609.76000	1.60976	1,416,780	5.56	0.00	0	4%
R186	On	05/05/2022	Bond Future	7.88	Put			1,481.57000	1.48157	1,662,690	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			2,224.95000	2.22495	1,992,710	5.68	0.00	0	4%
R186	On	05/05/2022	Bond Future	8.14	Put			1,052.04000	1.05204	1,193,900	5.68	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,648.68000	2.64868	2,394,360	5.74	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			221.18000	0.22118	260,290	6.22	0.00	0	4%
R186	On	05/05/2022	Bond Future	6.73	Call			208.93000	0.20893	166,790	5.39	0.00	0	3,6%
R186	On	05/05/2022	Bond Future	6.73	Put			4,854.47000	4.85447	5,186,430	5.39	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			585.04000	0.58504	486,880	5.22	0.00	0	4%
R186	On	05/05/2022	Bond Future	7.28	Put			2,915.91000	2.91591	3,191,850	5.22	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			860.27000	0.86027	731,400	5.34	0.00	0	3,6%
R186	On	05/05/2022	Bond Future	8.35	Put			779.76000	0.77976	893,030	5.76	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			504.21000	0.50421	584,230	5.88	0.00	0	4,0%
R186	On	05/05/2022	Bond Future	8.94	Call			4,630.25000	4.63025	4,310,400	6.07	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			319.76000	0.31976	374,010	6.07	0.00	0	4%
R186	On	05/05/2022	Bond Future	9.18	Call			5,450.81000	5.45081	5,115,820	6.22	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			2,363.90000	2.36390	2,609,130	5.34	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			839.03000	0.83903	958,810	5.74	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			3,651.54000	3.65154	3,357,460	5.88	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			6,666.85000	6.66685	6,331,000	6.53	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			344.10000	0.34410	390,020	6.53	0.00	0	3,6%
R186	On	04/08/2022	Bond Future	6.96	Call			400.63000	0.40063	336,480	5.06	0.00	0	3,6%
R186	On	04/08/2022	Bond Future	6.96	Put			4,714.76000	4.71476	5,032,380	5.06	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			1,705.50000	1.70550	1,525,870	5.46	0.00	0	3,6%
R186	On	04/08/2022	Bond Future	7.96	Put			2,096.52000	2.09652	2,298,660	5.46	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			2,079.61000	2.07961	1,877,800	5.57	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			1,782.59000	1.78259	1,962,550	5.57	0.00	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
R186	On	04/08/2022	Bond Future	8.15	Call		2,101.37000	2.10137	1,898,360	5.57	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		1,766.28000	1.76628	1,945,040	5.57	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call		2,058.30000	2.05830	1,857,690	5.56	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put		1,799.36000	1.79936	1,980,520	5.56	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		1,844.77000	1.84477	2,011,270	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		2,762.14000	2.76214	2,541,130	5.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		1,872.81000	1.87281	2,041,200	5.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		2,783.83000	2.78383	2,561,870	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		1,858.95000	1.85895	2,026,390	5.54	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		2,805.18000	2.80518	2,582,280	5.54	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											2,585,672.88	23	99,16
R197	On	03/02/2022	Bond Future			322.11341	322.11341	322.12411	322.12411		0.00	0	1,13
R197	On	05/05/2022	Bond Future			326.00174	326.00174	326.01287	326.01287		0.00	0	23
R197	On	04/08/2022	Bond Future			321.68472	321.68472	321.70397	321.70397		0.00	0	
R197	On	03/11/2022	Bond Future			325.75382	325.75382	325.78296	325.78296		0.00	0	
Total R197 Future											0.00	0	1,36
Total For R197											0.00	0	1,36
R202	On	03/02/2022	Bond Future			245.37303	245.37303	245.36696	245.36696		0.00	0	7,65
R202	On	05/05/2022	Bond Future			248.33511	248.33511	248.32896	248.32896		0.00	0	43
R202	On	04/08/2022	Bond Future			246.97717	246.97717	246.97728	246.97728		0.00	0	
R202	On	03/11/2022	Bond Future			250.10092	250.10092	250.10821	250.10821		0.00	0	
Total R202 Future											0.00	0	8,10
Total For R202											0.00	0	8,10
R2023	On	03/02/2022	Bond Future			5.14937	106.08014	5.13076	106.09941	1.14	0.00	0	16,43
R2023	On	05/05/2022	Bond Future			5.26198	103.42439	5.23737	103.44396	0.99	0.00	0	83
R2023	On	04/08/2022	Bond Future			5.42581	104.65564	5.38520	104.67816	0.69	0.00	0	
R2023	On	03/11/2022	Bond Future			5.74688	102.07498	5.66354	102.10064	0.70	0.00	0	
Total R2023 Future											0.00	0	17,26
R2023	On	03/02/2022	Bond Future	5.06	Call		137.11000	0.13711	127,060	1.15	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		210.42000	0.21042	219,640	1.15	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		141.92000	0.14192	131,680	1.15	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		204.87000	0.20487	213,900	1.15	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call		146.84000	0.14684	136,400	1.16	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		199.42000	0.19942	208,250	1.16	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		893.53000	0.89353	876,070	1.23	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		54.41000	0.05441	56,520	1.23	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		900.56000	0.90056	883,070	1.23	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2023	On	05/05/2022	Bond Future	6.31	Put		53.60000	0.05360	55,680	1.23	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		886.50000	0.88650	869,070	1.23	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		55.23000	0.05523	57,370	1.23	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		112.18000	0.11218	118,250	0.76	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		472.80000	0.47280	456,280	0.77	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		110.89000	0.11089	116,890	0.77	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		477.03000	0.47703	460,460	0.77	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		109.61000	0.10961	115,560	0.77	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		468.59000	0.46859	452,140	0.76	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call		391.43000	0.39143	375,790	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put		211.15000	0.21115	221,170	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call		393.62000	0.39362	377,950	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put		210.28000	0.21028	220,270	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call		395.83000	0.39583	380,110	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put		209.42000	0.20942	219,360	0.77	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											0.00	0	17,26
R2030	On	03/02/2022	Bond Future			9.40584	92.40574	9.28464	93.04444	9.33	0.00	0	82,75
R2030	On	05/05/2022	Bond Future			9.61479	93.49911	9.48781	94.14538	9.10	0.00	0	14,76
R2030	On	04/08/2022	Bond Future			9.84015	90.58710	9.70630	91.24384	9.11	0.00	0	
R2030	On	03/11/2022	Bond Future			10.05668	91.76090	9.91574	92.42828	8.82	0.00	0	
Total R2030 Future											0.00	0	97,56
R2030	On	03/02/2022	Bond Future	8.85	Put		2,683.17000	2.68317	3,196,680	8.78	0.00	0	
R2030	On	03/02/2022	Bond Future	9.80	Call		3,007.65000	3.00765	2,497,090	9.60	0.00	0	95
R2030	On	03/02/2022	Bond Future	9.80	Put		330.28000	0.33028	458,420	9.60	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Call		3,435.74000	3.43574	2,898,890	9.73	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Put		250.36000	0.25036	352,210	9.73	0.00	0	8,00
R2030	On	03/02/2022	Bond Future	10.85	Call		7,845.46000	7.84546	7,213,600	10.92	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put		12.69000	0.01269	19,530	10.92	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.45	Call		1,689.99000	1.68999	1,307,020	9.29	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		819.97000	0.81997	1,075,700	9.29	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		2,215.10000	2.21510	1,771,350	9.41	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put		564.88000	0.56488	759,830	9.41	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call		2,924.00000	2.92400	2,419,240	9.58	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		348.68000	0.34868	482,620	9.58	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.40	Call		1,530.53000	1.53053	1,169,340	9.25	0.00	0	
R2030	On	03/02/2022	Bond Future	9.40	Put		922.48000	0.92248	1,199,990	9.25	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		1,625.26000	1.62526	1,250,940	9.28	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		859.91000	0.85991	1,124,290	9.28	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/02/2022	Bond Future	9.44	Call		1,657.40000	1.65740	1,278,740	9.28	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		839.70000	0.83970	1,099,740	9.28	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Call		750.70000	0.75070	525,360	8.99	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Put		1,734.61000	1.73461	2,147,970	8.99	0.00	0	
R2030	On	03/02/2022	Bond Future	9.20	Call		976.36000	0.97636	705,810	9.09	0.00	0	9%
R2030	On	03/02/2022	Bond Future	9.20	Put		1,425.75000	1.42575	1,793,900	9.09	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call		1,379.34000	1.37934	1,040,430	9.22	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call		50.98000	0.05098	26,460	8.53	0.00	0	10%
R2030	On	03/02/2022	Bond Future	8.39	Put		4,944.40000	4.94440	5,558,580	8.53	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Call		289.58000	0.28958	180,980	8.74	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Put		2,900.67000	2.90067	3,430,770	8.74	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		345.76000	0.34576	220,570	8.78	0.00	0	1,0%
R2030	On	03/02/2022	Bond Future	9.35	Put		1,034.21000	1.03421	1,334,000	9.22	0.00	0	10%
R2030	On	05/05/2022	Bond Future	10.19	Call		4,322.01000	4.32201	3,840,790	9.46	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		819.69000	0.81969	984,740	9.46	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call		4,359.62000	4.35962	3,876,590	9.47	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		808.67000	0.80867	971,910	9.47	0.00	0	20%
R2030	On	05/05/2022	Bond Future	8.81	Call		684.94000	0.68494	535,080	8.45	0.00	0	20%
R2030	On	05/05/2022	Bond Future	8.89	Call		799.61000	0.79961	631,330	8.50	0.00	0	1,8%
R2030	On	05/05/2022	Bond Future	8.89	Put		3,921.56000	3.92156	4,399,550	8.50	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call		1,700.08000	1.70008	1,414,740	8.84	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		2,408.07000	2.40807	2,769,000	8.84	0.00	0	1,0%
R2030	On	05/05/2022	Bond Future	7.73	Call		68.78000	0.06878	47,770	8.66	0.00	0	20%
R2030	On	05/05/2022	Bond Future	9.95	Put		1,130.95000	1.13095	1,343,880	9.24	0.00	0	1,0%
R2030	On	05/05/2022	Bond Future	7.73	Put		9,641.37000	9.64137	10,266,630	8.66	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call		180.44000	0.18044	131,130	8.56	0.00	0	1,8%
R2030	On	05/05/2022	Bond Future	8.14	Put		7,411.70000	7.41170	8,008,660	8.56	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call		358.98000	0.35898	270,220	8.47	0.00	0	1,0%
R2030	On	05/05/2022	Bond Future	8.47	Put		5,755.02000	5.75502	6,312,530	8.47	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Put		4,234.82000	4.23482	4,731,230	8.45	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call		4,397.34000	4.39734	3,912,510	9.48	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		797.79000	0.79779	959,230	9.48	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call		7,779.72000	7.77972	7,194,350	10.48	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		262.89000	0.26289	323,790	10.48	0.00	0	1,8%
R2030	On	05/05/2022	Bond Future	9.95	Call		3,455.68000	3.45568	3,022,340	9.24	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Put		4,481.88000	4.48188	4,943,250	8.50	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		2,153.55000	2.15355	1,857,910	8.83	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		2,977.99000	2.97799	3,339,090	8.83	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		2,177.02000	2.17702	1,879,310	8.83	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		2,951.62000	2.95162	3,310,650	8.83	0.00	0	

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	8.30	Call		403.56000	0.40356	320,220	8.53	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.56	Call		2,200.63000	2.20063	1,900,850	8.84	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		2,925.42000	2.92542	3,282,380	8.84	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call		6,644.60000	6.64460	6,115,040	9.98	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put		768.31000	0.76831	895,490	9.98	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call		1,172.54000	1.17254	977,170	8.50	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put		7,683.34000	7.68334	8,256,740	8.53	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put		2,616.93000	2.61693	2,919,390	8.73	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call		3,420.60000	3.42060	3,054,010	8.73	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put		2,596.35000	2.59635	2,897,140	8.73	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call		3,447.50000	3.44750	3,079,250	8.74	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put		2,576.24000	2.57624	2,875,370	8.74	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call		3,394.14000	3.39414	3,029,220	8.73	0.00	0	
Total R2030 Option											0.00	0	24,82
Total For R2030											0.00	0	122,38
R2032	On	03/02/2022	Bond Future			9.86164	92.76393	9.74582	93.44887	10.22	0.00	0	124,40
R2032	On	05/05/2022	Bond Future			10.05872	89.71479	9.93793	90.40785	10.35	0.00	0	20,40
R2032	On	04/08/2022	Bond Future			10.26401	90.75980	10.13753	91.46376	9.87	0.00	0	
R2032	On	03/11/2022	Bond Future			10.47049	87.79061	10.33796	88.50581	10.05	0.00	0	
Total R2032 Future											0.00	0	144,85
R2032	On	03/02/2022	Bond Future	8.91	Call		54.32000	0.05432	27,910	8.96	0.00	0	10
R2032	On	03/02/2022	Bond Future	8.91	Put		5,209.34000	5.20934	5,867,870	8.96	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		165.55000	0.16555	95,850	9.10	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.95	Call		6,841.40000	6.84140	6,178,540	11.66	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put		46.95000	0.04695	69,030	11.66	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call		7,776.18000	7.77618	7,103,900	11.87	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Call		5,283.32000	5.28332	4,649,030	11.15	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put		115.65000	0.11565	166,300	11.15	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call		5,334.87000	5.33487	4,699,250	11.16	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Put		1,865.05000	1.86505	2,307,270	9.65	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Call		6,580.92000	6.58092	5,921,440	11.57	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put		54.67000	0.05467	80,130	11.57	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.44	Call		4,216.49000	4.21649	3,618,540	10.80	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		213.01000	0.21301	300,000	10.80	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call		4,266.38000	4.26638	3,666,290	10.81	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		25.72000	0.02572	38,380	11.87	0.00	0	20
R2032	On	03/02/2022	Bond Future	10.53	Call		4,669.21000	4.66921	4,053,560	10.94	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		164.19000	0.16419	233,480	10.94	0.00	0	20
R2032	On	03/02/2022	Bond Future	10.35	Call		3,773.24000	3.77324	3,196,630	10.66	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	10.35	Put			275.24000	0.27524	383,570	10.66	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.42	Call			4,117.11000	4.11711	3,523,580	10.77	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			112.29000	0.11229	161,610	11.16	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.43	Call			4,166.77000	4.16677	3,571,020	10.78	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			219.26000	0.21926	308,450	10.78	0.00	0	
R2032	On	03/02/2022	Bond Future	9.90	Call			1,821.53000	1.82153	1,412,910	10.11	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Put			911.26000	0.91126	1,187,580	10.11	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.04	Call			2,368.58000	2.36858	1,897,370	10.27	0.00	0	10
R2032	On	03/02/2022	Bond Future	10.45	Put			206.98000	0.20698	291,830	10.81	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.14	Call			2,795.88000	2.79588	2,285,240	10.38	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			492.85000	0.49285	667,150	10.38	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.62	Call			937.37000	0.93737	669,210	9.73	0.00	0	27
R2032	On	03/02/2022	Bond Future	9.62	Put			1,689.37000	1.68937	2,106,150	9.73	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call			1,073.58000	1.07358	779,740	9.81	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			225.62000	0.22562	317,030	10.77	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			1,506.20000	1.50620	1,141,300	10.01	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			1,125.79000	1.12579	1,445,830	10.01	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.14	Put			3,863.97000	3.86397	4,479,210	9.10	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			811.90000	0.81190	569,180	9.65	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			1,525.75000	1.52575	1,916,850	9.81	0.00	0	
R2032	On	03/02/2022	Bond Future	10.04	Put			642.32000	0.64232	856,050	10.27	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call			836.08000	0.83608	588,310	9.66	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			1,828.89000	1.82889	2,266,060	9.66	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			510.38000	0.51038	619,090	11.35	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call			1,244.60000	1.24460	1,006,270	9.57	0.00	0	79
R2032	On	05/05/2022	Bond Future	10.29	Call			3,400.75000	3.40075	2,958,170	10.39	0.00	0	99
R2032	On	05/05/2022	Bond Future	10.29	Put			1,400.48000	1.40048	1,650,960	10.39	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put			545.92000	0.54592	661,320	11.27	0.00	0	99
R2032	On	05/05/2022	Bond Future	11.02	Call			6,478.39000	6.47839	5,895,340	11.34	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put			517.22000	0.51722	627,230	11.34	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call			6,524.12000	6.52412	5,939,770	11.35	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call			7,214.02000	7.21402	6,611,660	11.58	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			417.03000	0.41703	507,730	11.58	0.00	0	79
R2032	On	05/05/2022	Bond Future	10.98	Call			6,296.36000	6.29636	5,718,700	11.27	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put			3,341.02000	3.34102	3,795,750	9.57	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			3,005.02000	3.00502	2,591,220	10.29	0.00	0	79
R2032	On	05/05/2022	Bond Future	10.18	Put			1,623.25000	1.62325	1,902,510	10.29	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call			6,569.76000	6.56976	5,984,110	11.37	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put			503.50000	0.50350	610,910	11.37	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			1,648.16000	1.64816	1,393,090	9.16	0.00	0	80

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	04/08/2022	Bond Future	9.72	Put			4,025.80000	4.02580	4,474,690	9.16	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			2,946.98000	2.94698	2,578,400	9.64	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			2,598.35000	2.59835	2,933,730	9.64	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			2,977.73000	2.97773	2,606,890	9.65	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			632.30000	0.63230	738,870	11.10	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call			9,601.40000	9.60140	8,979,890	11.49	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			2,573.47000	2.57347	2,906,590	9.65	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call			523.85000	0.52385	417,320	8.91	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			7,388.47000	7.38847	7,985,900	8.91	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			478.50000	0.47850	560,950	11.49	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			3,008.63000	3.00863	2,635,530	9.66	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			2,548.78000	2.54878	2,879,640	9.66	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call			8,335.59000	8.33559	7,738,200	11.10	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call			4,194.60000	4.19460	3,771,310	9.99	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			2,470.10000	2.47010	2,762,010	9.99	0.00	0	
Total R2032 Option												0.00	0	12,24
Total For R2032												0.00	0	157,05
R2035	On	03/02/2022	Bond Future			10.38215	93.29180	10.31242	93.74802		11.42	0.00	0	108,56
R2035	On	05/05/2022	Bond Future			10.57308	89.91721	10.50055	90.37889		11.63	0.00	0	8,92
R2035	On	04/08/2022	Bond Future			10.77375	90.96232	10.69785	91.43190		11.05	0.00	0	
R2035	On	03/11/2022	Bond Future			10.97495	87.66576	10.89549	88.14378		11.28	0.00	0	
Total R2035 Future												0.00	0	117,48
R2035	On	03/02/2022	Bond Future	9.70	Call			194.00000	0.19400	139,450	10.29	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			4,347.23000	4.34723	4,748,900	10.29	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call			465.90000	0.46590	357,620	10.57	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.28	Call			6,167.01000	6.16701	5,737,090	12.76	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			5,831.67000	5.83167	5,406,260	12.64	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			2,249.07000	2.24907	2,540,270	10.85	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call			8,688.70000	8.68870	8,239,630	13.48	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			31.57000	0.03157	38,720	13.48	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.88	Call			9,520.81000	9.52081	9,069,010	13.67	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			19.28000	0.01928	23,700	13.67	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.03	Call			4,783.32000	4.78332	4,377,130	12.26	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			122.22000	0.12222	148,520	12.76	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			6,447.32000	6.44732	6,014,110	12.85	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			106.28000	0.10628	129,290	12.85	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.39	Call			6,784.34000	6.78434	6,347,690	12.97	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			89.81000	0.08981	109,380	12.97	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.35	Call			1,599.63000	1.59963	1,350,650	11.23	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	11.22	Put			144.39000	0.14439	175,200	12.64	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call			5,887.47000	5.88747	5,461,270	12.66	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			140.45000	0.14045	170,470	12.66	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			5,943.31000	5.94331	5,516,320	12.68	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			136.62000	0.13662	165,850	12.68	0.00	0	
R2035	On	03/02/2022	Bond Future	10.24	Call			1,233.94000	1.23394	1,021,490	11.09	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.03	Put			242.85000	0.24285	292,880	12.26	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call			4,892.28000	4.89228	4,483,670	12.30	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			230.03000	0.23003	277,640	12.30	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.11	Call			5,221.49000	5.22149	4,806,200	12.42	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			195.42000	0.19542	236,350	12.42	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.34	Put			1,383.51000	1.38351	1,594,010	11.22	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.35	Put			1,353.35000	1.35335	1,560,590	11.23	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call			2,656.42000	2.65642	2,330,180	11.56	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put			732.35000	0.73235	862,330	11.56	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.65	Call			2,839.92000	2.83992	2,503,480	11.61	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			661.73000	0.66173	781,510	11.61	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.92	Put			3,096.36000	3.09636	3,444,300	10.57	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			838.61000	0.83861	673,590	10.85	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.24	Put			1,711.29000	1.71129	1,955,060	11.09	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			1,297.03000	1.29703	1,077,840	11.12	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			1,642.20000	1.64220	1,879,230	11.12	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Call			1,564.35000	1.56435	1,318,630	11.22	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			574.48000	0.57448	640,590	12.98	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Call			3,285.82000	3.28582	3,006,020	11.60	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.82	Call			3,675.82000	3.67582	3,378,950	11.71	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Put			1,899.38000	1.89938	2,081,260	11.60	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put			1,667.85000	1.66785	1,832,660	11.71	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	11.63	Call			7,397.69000	7.39769	7,002,900	12.96	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			581.82000	0.58182	648,710	12.96	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			7,447.28000	7.44728	7,051,710	12.98	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			7,496.78000	7.49678	7,100,430	12.99	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			567.11000	0.56711	632,440	12.99	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call			12,447.82000	12.44782	12,005,860	14.66	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put			161.36000	0.16136	181,080	14.66	0.00	0	1,20
R2035	On	04/08/2022	Bond Future	10.74	Call			3,239.13000	3.23913	2,988,900	10.82	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			2,977.91000	2.97791	3,197,260	10.82	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			964.01000	0.96401	852,450	9.95	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.64	Call			2,910.86000	2.91086	2,675,820	10.72	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			3,271.20000	3.27120	3,505,740	10.72	0.00	0	10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/08/2022	Bond Future	9.53	Call		584.30000	0.58430	509,070	9.94	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Put		3,034.92000	3.03492	3,257,270	10.80	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		3,205.65000	3.20565	2,956,910	10.81	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		3,006.30000	3.00630	3,227,140	10.81	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		733.59000	0.73359	801,720	12.59	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Call		3,172.33000	3.17233	2,925,100	10.80	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Put		8,284.93000	8.28493	8,679,280	9.94	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put		6,530.34000	6.53034	6,888,360	9.95	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		2,569.30000	2.56930	2,351,390	10.60	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put		3,620.65000	3.62065	3,872,320	10.60	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		4,649.39000	4.64939	4,344,390	11.17	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		2,023.04000	2.02304	2,187,620	11.17	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		9,287.74000	9.28774	8,886,290	12.59	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		4,453.15000	4.45315	4,172,000	11.20	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		2,935.22000	2.93522	3,132,090	11.20	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		4,384.34000	4.38434	4,105,600	11.19	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		2,984.32000	2.98432	3,183,600	11.19	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		4,418.53000	4.41853	4,138,580	11.20	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		2,959.53000	2.95953	3,157,600	11.20	0.00	0	
Total R2035 Option											0.00	0	15,40
Total For R2035											0.00	0	132,97
R2037	On	03/02/2022	Bond Future			10.58691	84.67528	10.52227	85.10120	12.60	0.00	0	119,30
R2037	On	05/05/2022	Bond Future			10.77617	85.67725	10.70899	86.10824	12.25	0.00	0	11,80
R2037	On	04/08/2022	Bond Future			10.97679	82.41893	10.90650	82.85733	12.26	0.00	0	
R2037	On	03/11/2022	Bond Future			11.16619	83.49206	11.09275	83.93837	11.92	0.00	0	
Total R2037 Future											0.00	0	131,10
R2037	On	03/02/2022	Bond Future	11.47	Put		125.14000	0.12514	149,720	13.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		5,953.46000	5.95346	5,553,470	13.93	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		132.28000	0.13228	158,210	13.93	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		6,009.31000	6.00931	5,608,630	13.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		128.67000	0.12867	153,910	13.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		6,065.17000	6.06517	5,663,830	13.98	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		7,472.08000	7.47208	7,105,000	14.07	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		633.28000	0.63328	697,190	14.07	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		7,374.42000	7.37442	7,008,820	14.04	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		649.20000	0.64920	714,590	14.04	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		7,423.23000	7.42323	7,056,890	14.05	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		641.19000	0.64119	705,840	14.05	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		5,055.20000	5.05520	4,760,050	12.74	0.00	0	

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	11.42	Put		1,930.13000	1.93013	2,073,380	12.74	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		1,076.39000	1.07639	963,480	11.19	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		6,361.96000	6.36196	6,687,450	11.19	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		3,117.64000	3.11764	2,890,210	12.15	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		3,160.69000	3.16069	3,368,870	12.17	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		4,232.97000	4.23297	3,962,850	12.47	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.89	Put		3,221.05000	3.22105	3,432,020	12.15	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		3,150.17000	3.15017	2,921,350	12.16	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		3,190.88000	3.19088	3,400,460	12.16	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put		2,364.40000	2.36440	2,532,680	12.47	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		7,347.52000	7.34752	7,002,500	13.61	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		1,177.93000	1.17793	1,271,310	13.61	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.91	Call		3,182.60000	3.18260	2,952,380	12.17	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		4,435.57000	4.43557	4,174,890	11.98	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		3,066.12000	3.06612	3,251,750	11.98	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		4,367.06000	4.36706	4,108,630	11.96	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		3,116.76000	3.11676	3,304,640	11.96	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		4,401.26000	4.40126	4,141,700	11.97	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		3,091.35000	3.09135	3,278,100	11.97	0.00	0	
Total R2037 Option											0.00	0	2,20
Total For R2037											0.00	0	133,40
R2040	On	03/02/2022	Bond Future			10.71941	86.60811	10.65473	87.06621	13.15	0.00	0	89,80
R2040	On	05/05/2022	Bond Future			10.90344	87.63307	10.83623	88.09656	12.77	0.00	0	8,50
R2040	On	04/08/2022	Bond Future			11.09825	84.14677	11.02795	84.61810	12.80	0.00	0	
R2040	On	03/11/2022	Bond Future			11.28173	85.24296	11.20831	85.72267	12.43	0.00	0	
Total R2040 Future											0.00	0	98,40
R2040	On	03/02/2022	Bond Future	11.59	Call		6,422.75000	6.42275	5,993,430	14.91	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		151.45000	0.15145	180,230	14.91	0.00	0	
R2040	On	03/02/2022	Bond Future	10.60	Call		1,393.21000	1.39321	1,171,330	12.93	0.00	0	2,00
R2040	On	03/02/2022	Bond Future	10.60	Put		1,783.82000	1.78382	2,020,040	12.93	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		6,304.61000	6.30461	5,876,810	14.87	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		159.81000	0.15981	190,110	14.87	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		6,363.67000	6.36367	5,935,100	14.89	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		155.58000	0.15558	185,110	14.89	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		369.82000	0.36982	310,930	11.35	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		7,883.98000	7.88398	8,288,580	11.35	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		1,813.39000	1.81339	1,623,760	12.21	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put		701.86000	0.70186	774,370	14.34	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		7,651.07000	7.65107	7,259,270	14.37	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/05/2022	Bond Future	10.57	Put		3,688.63000	3.68863	3,962,490	12.21	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		693.35000	0.69335	765,040	14.37	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		7,703.07000	7.70307	7,310,450	14.39	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		684.82000	0.68482	755,690	14.39	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		13,525.97000	13.52597	13,081,610	16.47	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		174.44000	0.17444	193,570	16.47	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Call		7,598.97000	7.59897	7,207,990	14.34	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		3,276.44000	3.27644	3,497,370	12.60	0.00	0	
R2040	On	04/08/2022	Bond Future	9.70	Call		464.89000	0.46489	405,260	11.58	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		10,199.79000	10.19979	10,611,490	11.58	0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Call		2,279.51000	2.27951	2,084,400	12.18	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		3,354.32000	3.35432	3,106,950	12.58	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		3,340.51000	3.34051	3,564,470	12.58	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		3,389.43000	3.38943	3,140,550	12.59	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		4,533.82000	4.53382	4,810,040	12.18	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		3,308.34000	3.30834	3,530,790	12.59	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		3,424.72000	3.42472	3,174,320	12.60	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		8,612.94000	8.61294	8,227,130	14.30	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		1,033.20000	1.03320	1,118,720	14.30	0.00	0	46
R2040	On	03/11/2022	Bond Future	11.41	Put		3,360.18000	3.36018	3,562,250	12.57	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		4,594.53000	4.59453	4,319,320	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		3,415.26000	3.41526	3,619,760	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		4,631.03000	4.63103	4,354,610	12.56	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		3,387.62000	3.38762	3,590,910	12.56	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		4,667.66000	4.66766	4,390,020	12.57	0.00	0	
Total R2040 Option											0.00	0	6,96
Total For R2040											0.00	0	105,43
R2044	On	03/02/2022	Bond Future			10.75977	83.37643	10.69503	83.84423	13.78	0.00	0	59,67
R2044	On	05/05/2022	Bond Future			10.93451	84.36303	10.86723	84.83651	13.38	0.00	0	5,77
R2044	On	04/08/2022	Bond Future			11.11912	80.96379	11.04879	81.44506	13.41	0.00	0	
R2044	On	03/11/2022	Bond Future			11.29258	82.01871	11.21918	82.50836	13.03	0.00	0	
Total R2044 Future											0.00	0	65,46
R2044	On	03/02/2022	Bond Future	11.59	Call		6,273.61000	6.27361	5,838,660	15.69	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		173.62000	0.17362	206,470	15.69	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		6,333.04000	6.33304	5,897,270	15.72	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		169.15000	0.16915	201,180	15.72	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		6,392.44000	6.39244	5,955,870	15.74	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		164.74000	0.16474	195,970	15.74	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		7,588.74000	7.58874	7,190,940	15.08	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	05/05/2022	Bond Future	11.91	Put		730.16000	0.73016	805,840	15.08	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		7,640.99000	7.64099	7,242,340	15.10	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		721.33000	0.72133	796,160	15.10	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		7,693.27000	7.69327	7,293,780	15.13	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		712.62000	0.71262	786,610	15.13	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		3,214.75000	3.21475	3,435,430	13.25	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		3,492.95000	3.49295	3,235,470	13.23	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		3,278.79000	3.27879	3,502,580	13.23	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		3,529.09000	3.52909	3,270,050	13.24	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		3,246.51000	3.24651	3,468,740	13.24	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		3,565.65000	3.56565	3,305,060	13.25	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		4,640.81000	4.64081	4,359,340	13.17	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		3,443.47000	3.44347	3,651,650	13.17	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		4,677.79000	4.67779	4,395,050	13.18	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		3,415.10000	3.41510	3,622,010	13.18	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		4,603.95000	4.60395	4,323,740	13.16	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		3,472.05000	3.47205	3,681,490	13.16	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											0.00	0	65,40
R2048	On	03/02/2022	Bond Future			10.70810	86.80126	10.64329	87.28504	13.50	0.00	0	192,24
R2048	On	05/05/2022	Bond Future			10.87200	83.41299	10.80468	83.90254	13.81	0.00	0	2,00
R2048	On	04/08/2022	Bond Future			11.04300	84.38138	10.97270	84.87888	13.14	0.00	0	
R2048	On	03/11/2022	Bond Future			11.21286	81.06363	11.13943	81.56977	13.45	0.00	0	
Total R2048 Future											0.00	0	194,28
R2048	On	03/02/2022	Bond Future	10.20	Put		3,862.28000	3.86228	4,247,830	12.65	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		6,025.84000	6.02584	5,581,390	15.11	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		203.30000	0.20330	242,630	15.11	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		6,086.62000	6.08662	5,641,200	15.14	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		198.05000	0.19805	236,410	15.14	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		6,147.42000	6.14742	5,701,050	15.17	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		192.93000	0.19293	230,340	15.17	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Call		1,858.41000	1.85841	1,585,200	13.43	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Put		1,434.83000	1.43483	1,645,400	13.43	0.00	0	
R2048	On	03/02/2022	Bond Future	10.90	Call		2,774.69000	2.77469	2,436,700	13.75	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.90	Put		886.74000	0.88674	1,032,530	13.75	0.00	0	
R2048	On	03/02/2022	Bond Future	11.00	Call		3,289.65000	3.28965	2,924,270	13.92	0.00	0	1,40
R2048	On	03/02/2022	Bond Future	11.00	Put		686.35000	0.68635	804,750	13.92	0.00	0	
R2048	On	03/02/2022	Bond Future	10.30	Call		602.84000	0.60284	473,470	12.79	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.30	Put		3,248.98000	3.24898	3,603,390	12.79	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/02/2022	Bond Future	10.40	Call			841.14000	0.84114	677,030	12.97	0.00	0	10
R2048	On	03/02/2022	Bond Future	10.40	Put			2,701.64000	2.70164	3,021,310	12.97	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call			1,131.99000	1.13199	931,360	13.15	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call			64.46000	0.06446	43,420	12.22	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put			6,832.17000	6.83217	7,294,910	12.22	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call			180.19000	0.18019	130,040	12.44	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Put			5,259.56000	5.25956	5,693,190	12.44	0.00	0	
R2048	On	03/02/2022	Bond Future	10.20	Call			417.95000	0.41795	319,720	12.65	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.50	Put			2,219.15000	2.21915	2,502,300	13.15	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put			753.40000	0.75340	833,390	15.37	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call			7,459.69000	7.45969	7,051,970	15.32	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put			772.15000	0.77215	853,980	15.32	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call			7,513.23000	7.51323	7,104,590	15.35	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put			762.78000	0.76278	843,690	15.35	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call			7,566.68000	7.56668	7,157,120	15.37	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			3,601.11000	3.60111	3,335,630	13.14	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put			3,407.28000	3.40728	3,639,300	13.14	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			3,526.69000	3.52669	3,264,450	13.12	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			3,474.78000	3.47478	3,710,040	13.12	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			3,563.94000	3.56394	3,300,080	13.13	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			3,441.02000	3.44102	3,674,660	13.13	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			3,513.86000	3.51386	3,729,860	13.51	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			4,718.92000	4.71892	4,427,460	13.52	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			3,484.26000	3.48426	3,698,940	13.52	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			4,642.93000	4.64293	4,354,120	13.50	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			3,543.37000	3.54337	3,760,700	13.50	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			4,681.02000	4.68102	4,390,880	13.51	0.00	0	
Total R2048 Option												0.00	0	4,60
Total For R2048												0.00	0	198,80
R209	On	03/02/2022	Bond Future			10.33875	72.19354	10.27405	72.56509		12.73	0.00	0	20,30
R209	On	05/05/2022	Bond Future			10.50998	69.90624	10.44291	70.28225		12.94	0.00	0	5,30
R209	On	04/08/2022	Bond Future			10.68624	70.71901	10.61639	71.10128		12.34	0.00	0	
R209	On	03/11/2022	Bond Future			10.86150	68.49660	10.78868	68.88572		12.56	0.00	0	
Total R209 Future												0.00	0	25,70
R209	On	03/02/2022	Bond Future	11.02	Call			4,302.79000	4.30279	3,966,740	13.66	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			182.14000	0.18214	217,640	13.66	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			4,350.68000	4.35068	4,013,720	13.68	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			177.15000	0.17715	211,740	13.68	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			4,398.60000	4.39860	4,060,750	13.70	0.00	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
R209	On	03/02/2022	Bond Future	11.04	Put		172.24000	0.17224	205,940	13.70	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		5,830.50000	5.83050	5,515,940	14.04	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		574.07000	0.57407	635,520	14.04	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		270.62000	0.27062	301,050	15.15	0.00	0	12,00
R209	On	05/05/2022	Bond Future	9.75	Call		596.18000	0.59618	512,720	11.39	0.00	0	8,50
R209	On	05/05/2022	Bond Future	9.75	Put		4,653.71000	4.65371	4,946,260	11.39	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Call		3,140.60000	3.14060	2,898,280	12.94	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		1,442.15000	1.44215	1,575,840	12.94	0.00	0	12,00
R209	On	05/05/2022	Bond Future	11.44	Call		5,873.30000	5.87330	5,558,000	14.06	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		566.55000	0.56655	627,260	14.06	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,916.14000	5.91614	5,600,120	14.08	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		559.12000	0.55912	619,110	14.08	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		8,307.85000	8.30785	7,962,270	15.15	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		2,655.91000	2.65591	2,458,970	12.19	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		2,801.12000	2.80112	2,986,450	12.19	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,599.89000	2.59989	2,405,450	12.17	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		2,855.43000	2.85543	3,043,260	12.17	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,627.72000	2.62772	2,432,020	12.18	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		2,828.06000	2.82806	3,014,630	12.18	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,620.14000	2.62014	2,780,790	12.58	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		3,875.72000	3.87572	3,646,250	12.59	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,598.04000	2.59804	2,757,690	12.59	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		3,815.22000	3.81522	3,587,750	12.57	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,642.15000	2.64215	2,803,800	12.57	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		3,845.54000	3.84554	3,617,070	12.58	0.00	0	
Total R209 Option											0.00	0	32,60
Total For R209											0.00	0	58,30
R210	On	03/02/2022	Bond Future			212.98634	212.98634	212.98482	212.98482		0.00	0	1,40
R210	On	05/05/2022	Bond Future			212.69682	212.69682	212.69558	212.69558		0.00	0	10
R210	On	04/08/2022	Bond Future			215.34287	215.34287	215.34670	215.34670		0.00	0	
R210	On	03/11/2022	Bond Future			215.14892	215.14892	215.15916	215.15916		0.00	0	
Total R210 Future											0.00	0	1,50
Total For R210											0.00	0	1,50
R213	On	03/02/2022	Bond Future			9.67821	87.19129	9.56234	87.80995	10.02	0.00	0	22,60
R213	On	05/05/2022	Bond Future			9.87178	84.69058	9.75094	85.31659	10.08	0.00	0	
R213	On	04/08/2022	Bond Future			10.07672	85.67795	9.95006	86.31392	9.64	0.00	0	
R213	On	03/11/2022	Bond Future			10.28470	83.25574	10.15189	83.90186	9.76	0.00	0	
Total R213 Future											0.00	0	22,60
R213	On	03/02/2022	Bond Future	8.63	Call		37.83000	0.03783	19,370	8.96	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	8.63	Put		5,234.59000	5.23459	5,834,790	8.96	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put		211.99000	0.21199	294,910	10.62	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call		5,416.16000	5.41616	4,831,330	11.17	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put		77.57000	0.07757	111,400	11.17	0.00	0	4
R213	On	03/02/2022	Bond Future	10.67	Call		5,745.83000	5.74583	5,155,120	11.28	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put		418.34000	0.41834	564,470	10.27	0.00	0	4
R213	On	03/02/2022	Bond Future	10.15	Call		3,358.37000	3.35837	2,844,710	10.48	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		279.97000	0.27997	384,970	10.48	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call		3,445.61000	3.44561	2,927,200	10.51	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put		2,618.72000	2.61872	3,108,950	9.35	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call		3,799.78000	3.79978	3,264,040	10.62	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		465.45000	0.46545	624,370	10.23	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		2,604.29000	2.60429	2,141,290	10.24	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put		453.25000	0.45325	608,910	10.24	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		2,644.23000	2.64423	2,178,010	10.25	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put		62.98000	0.06298	90,930	11.28	0.00	0	2
R213	On	03/02/2022	Bond Future	10.00	Call		2,724.88000	2.72488	2,252,350	10.27	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Put		2,330.05000	2.33005	2,794,440	9.42	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call		1,259.65000	1.25965	950,210	9.86	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		1,164.98000	1.16498	1,474,200	9.86	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call		1,823.29000	1.82329	1,437,200	10.03	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		265.00000	0.26500	365,250	10.51	0.00	0	2
R213	On	03/02/2022	Bond Future	9.96	Call		2,564.57000	2.56457	2,104,830	10.23	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		85.35000	0.08535	47,270	8.98	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put		4,304.76000	4.30476	4,885,340	8.98	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call		369.15000	0.36915	240,720	9.35	0.00	0	2
R213	On	03/02/2022	Bond Future	9.76	Put		771.43000	0.77143	1,004,000	10.03	0.00	0	10
R213	On	03/02/2022	Bond Future	9.98	Put		441.32000	0.44132	593,760	10.25	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call		467.73000	0.46773	313,460	9.42	0.00	0	4
R213	On	05/05/2022	Bond Future	10.63	Put		646.45000	0.64645	775,480	10.78	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,106.58000	5.10658	4,608,130	10.79	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		637.92000	0.63792	765,480	10.79	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,146.65000	5.14665	4,646,740	10.80	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		629.50000	0.62950	755,600	10.80	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,066.57000	5.06657	4,569,590	10.78	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		2,379.60000	2.37960	2,073,370	9.38	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		2,734.07000	2.73407	3,063,810	9.38	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		2,405.34000	2.40534	2,097,070	9.39	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		2,709.10000	2.70910	3,036,800	9.39	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		2,431.23000	2.43123	2,120,920	9.40	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R213	On	04/08/2022	Bond Future	9.90	Put		2,684.31000	2.68431	3,009,970	9.40		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,443.75000	2.44375	2,720,550	9.70		0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		3,589.44000	3.58944	3,223,370	9.68		0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,483.66000	2.48366	2,763,710	9.68		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		3,617.61000	3.61761	3,249,920	9.69		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		2,463.79000	2.46379	2,742,220	9.69		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		3,645.58000	3.64558	3,276,260	9.70		0.00	0	
Total R213 Option												0.00	0	2,85
Total For R213												0.00	0	25,51
R214	On	03/02/2022	Bond Future			10.70868	68.96504	10.64398	69.34629	13.65		0.00	0	17,60
R214	On	05/05/2022	Bond Future			10.87382	66.50105	10.80677	66.88689	13.93		0.00	0	4
R214	On	04/08/2022	Bond Future			11.04584	67.27308	10.97599	67.66526	13.27		0.00	0	
R214	On	03/11/2022	Bond Future			11.21679	64.86817	11.14402	65.26715	13.58		0.00	0	
Total R214 Future												0.00	0	18,04
R214	On	03/02/2022	Bond Future	11.39	Call		4,400.26000	4.40026	4,057,250	14.99		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		204.20000	0.20420	242,440	14.99		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,448.30000	4.44830	4,104,360	15.01		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		198.86000	0.19886	236,170	15.01		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,496.44000	4.49644	4,151,590	15.04		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		193.69000	0.19369	230,090	15.04		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		674.94000	0.67494	744,510	15.27		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,732.75000	5.73275	5,415,690	15.29		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		666.46000	0.66646	735,240	15.29		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,775.40000	5.77540	5,457,550	15.31		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		658.21000	0.65821	726,200	15.31		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,690.26000	5.69026	5,373,990	15.27		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,800.93000	2.80093	2,595,590	13.24		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,834.73000	2.83473	3,021,570	13.24		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,830.08000	2.83008	2,623,470	13.25		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,807.46000	2.80746	2,993,030	13.25		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,859.57000	2.85957	2,651,710	13.26		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,780.61000	2.78061	2,964,930	13.26		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,739.51000	2.73951	2,905,080	13.68		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		3,851.47000	3.85147	3,620,100	13.66		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,785.75000	2.78575	2,953,360	13.66		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		3,881.90000	3.88190	3,649,510	13.67		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,762.55000	2.76255	2,929,140	13.67		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		3,912.43000	3.91243	3,679,020	13.68		0.00	0	
Total R214 Option												0.00	0	

Contract 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 R214										0.00	0	18,04
Total for Bond										2,585,672.88	23	1,202,07
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	

Contract 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 I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
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	

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

Contract 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 R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 03/02/2022 GOVI			815.74200	815.74200	819.92300	819.92300			24,472,260.00	3	98
GOVI On 05/05/2022 GOVI			825.38100	825.38100	829.61300	829.61300			0.00	0	
GOVI On 04/08/2022 GOVI			835.33900	835.33900	839.64200	839.64200			0.00	0	
GOVI On 03/11/2022 GOVI			845.81100	845.81100	850.19300	850.19300			0.00	0	
Total GOVI Future									24,472,260.00	3	98
GOVI On 03/02/2022 GOVI	792.74	Call			271,830.00000	27.18300	230,020,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Call			271,730.00000	27.17300	229,920,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			271,630.00000	27.16300	229,820,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000		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			413,730.00000	41.37300	371,410,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			413,630.00000	41.36300	371,310,000		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			413,830.00000	41.38300	371,510,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Call			203,820.00000	20.38200	160,790,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			203,720.00000	20.37200	160,690,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			203,620.00000	20.36200	160,590,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Call			297,830.00000	29.78300	254,010,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			297,730.00000	29.77300	253,910,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			297,630.00000	29.76300	253,810,000		0.00	0	
Total GOVI Option									0.00	0	
Total For GOVI									24,472,260.00	3	98
Total for GOVI									24,472,260.00	3	98
AL37 On 03/02/2022 Index Future			816.30700	816.30700	818.97000	818.97000			0.00	0	
AL37 On 05/05/2022 Index Future			825.95200	825.95200	828.64800	828.64800			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	04/08/2022	Index Future			835.91700	835.91700	838.66600	838.66600			0.00	0	
AL37	On	03/11/2022	Index Future			846.39700	846.39700	849.20500	849.20500			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/02/2022	Index Future			932.06200	932.06200	938.46400	938.46400			0.00	0	
AL7T	On	05/05/2022	Index Future			943.07500	943.07500	949.55500	949.55500			0.00	0	
AL7T	On	04/08/2022	Index Future			954.45300	954.45300	961.03400	961.03400			0.00	0	
AL7T	On	03/11/2022	Index Future			966.41800	966.41800	973.11100	973.11100			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/02/2022	Index Future			826.59300	826.59300	830.77400	830.77400			0.00	0	19
ALBI	On	05/05/2022	Index Future			836.36000	836.36000	840.59300	840.59300			0.00	0	2
ALBI	On	04/08/2022	Index Future			846.45000	846.45000	850.75400	850.75400			0.00	0	
ALBI	On	03/11/2022	Index Future			857.06200	857.06200	861.44500	861.44500			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	03/02/2022	Index Future			307.78600	307.78600	307.62400	307.62400			0.00	0	48
IGOV	On	05/05/2022	Index Future			311.49900	311.49900	311.33500	311.33500			0.00	0	
IGOV	On	04/08/2022	Index Future			315.33200	315.33200	315.17400	315.17400			0.00	0	
IGOV	On	03/11/2022	Index Future			319.35900	319.35900	319.20800	319.20800			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	19/01/2022	Jibar Future			3.92500	96.07500	3.92500	96.07500			0.00	0	
JIBAR f	On	16/02/2022	Jibar Future			4.15000	95.85000	4.16000	95.84000			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			4.20500	95.79500	4.21500	95.78500			0.00	0	
JIBAR f	On	20/04/2022	Jibar Future			4.51000	95.49000	4.51000	95.49000			0.00	0	
JIBAR f	On	18/05/2022	Jibar Future			4.55000	95.45000	4.56000	95.44000			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.79500	95.20500	4.80500	95.19500			0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			5.14000	94.86000	5.16000	94.84000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			5.58500	94.41500	5.60500	94.39500			0.00	0	6
JIBAR f	On	15/03/2023	Jibar Future			5.76500	94.23500	5.76700	94.23300			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			6.09000	93.91000	6.11000	93.89000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			6.26500	93.73500	6.28500	93.71500			0.00	0	
JIBAR f	On	20/12/2023	Jibar Future			6.40500	93.59500	6.46500	93.53500			0.00	0	
Total Jibar Future												0.00	0	21
Total For JIBAR FUTURE												0.00	0	21
Total for Jibar												0.00	0	21

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.70000	90.70000			4,625,700,000.00	51	
Total 5Y STND Future									4,625,700,000.00	51	
Total For 5Y STND									4,625,700,000.00	51	
Total for Interest Rate Swap									4,625,700,000.00	51	
Total for Derivatives :									4,652,757,932.88	77	1,203,95
ABCPI On 07/12/2023 Spot Bond			2.68000	314.21035	2.68000	314.16259			0.00	0	
Total ABCPI3 SPOT									0.00	0	
Total For ABCPI3									0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.14886			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.70901			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	99.84562	9.65000	99.81991			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF005 On 30/06/2031 Spot Bond			10.73500	91.42362	10.73500	91.63390			0.00	0	
Total ABF005 SPOT									0.00	0	
Total For ABF005									0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.37005			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.09815			0.00	0	
Total ABFN09 SPOT									0.00	0	
Total For ABFN09									0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.70330			0.00	0	
Total ABFN14 SPOT									0.00	0	
Total For ABFN14									0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.32913			0.00	500,000,000	500,000,000
Total ABFN16 SPOT									0.00	500,000,000	500,000,000
Total For ABFN16									0.00	500,000,000	500,000,000
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.05556			0.00	0	
Total ABFN18 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 ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	100.75930				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.05305				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	100.45723				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.60776				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.60494				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.90677				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.00787				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.94521				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.14818				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.69943				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.70263				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.26237				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond					0.00000	100.48615				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond					0.00000	101.96554				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 23/04/2022 Spot Bond					0.00000	100.77438				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN38 On 16/09/2022 Spot Bond					0.00000	100.38545				0.00	200,000,000	200,000,000
Total ABFN39 SPOT										0.00	200,000,000	200,000,000
Total For ABFN39										0.00	200,000,000	200,000,000
ABFN39 On 16/09/2024 Spot Bond					0.00000	100.53767				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN40 On 16/09/2026 Spot Bond					0.00000	100.41048				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN41 On 16/09/2029 Spot Bond					0.00000	99.68549				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN42 On 14/10/2022 Spot Bond					0.00000	100.91864				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN43 On 14/10/2024 Spot Bond					0.00000	100.94536				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN44 On 14/10/2026 Spot Bond					0.00000	100.96448				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN45 On 24/06/2025 Spot Bond					0.00000	99.98629				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.37133				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.38898				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.14182				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.87043				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	99.95242				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	99.72254				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.42427				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.22885				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.28746				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.26560				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.36000	7.36000	7.36000	146.25264				0.00	0	120,000,00
Total ABKI04 SPOT										0.00	0	120,000,00
Total For ABKI04										0.00	0	120,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	29.83261	100.00000	29.76351				0.00	0	
Total ABKI04/12025 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 ABK104/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.11000	3.11000	3.11000	153.91351				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.89000	3.89000	3.89000	202.68378				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.30000	4.30000	4.30000	232.48308				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.66500	6.66500	6.66500	103.64275				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.52500	7.52500	7.52500	112.25442				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.10500	102.81001	5.10500	102.79592				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.19500	105.03586	5.19500	105.02097				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.88000	113.01573	6.88000	112.99461				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.79000	114.46636	7.79000	114.44219				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.63500	109.33302	5.63500	109.31624				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.43000	107.87301	7.43000	107.85127				0.00	0	200,000,00
Total ABS7 SPOT										0.00	0	200,000,00
Total For ABS7										0.00	0	200,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	13.10514	100.00000	13.07582				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.00000	318.19967	2.00000	318.15716				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.75500	176.98160	1.75500	176.95914				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.40000	10.40000	10.40000	106.07863				0.00	0	330,000,00
Total ABX01 SPOT										0.00	0	330,000,00
Total For ABX01										0.00	0	330,000,00
ACL097 On 20/12/2025 Spot Bond					0.00000	100.02139				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.01979				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.78754				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.01989				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.01989				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.02130				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.02130				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	176.63119				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL204 On 14/02/2023 Spot Bond					0.00000	178.84410				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.01730				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.05064				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.60103				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.84041				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.68344				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.48500				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.52269				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.93640				0.00	1,400,000,000	350,000,000
Total AGT01 SPOT										0.00	1,400,000,000	350,000,000
Total For AGT01										0.00	1,400,000,000	350,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	104.70329				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.37627				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.86690				0.00	0	
Total AGT04 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 AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.93266				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.96855				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			7.82500	102.38393	7.82500	102.95058				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.02256				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.20251				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.42727				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.80654				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.47562				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.35500	108.77754	6.35500	108.75905				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.44613				0.00	345,699,568	86,424,85
Total AHF5A4 SPOT										0.00	345,699,568	86,424,85
Total For AHF5A4										0.00	345,699,568	86,424,85
AHF5B On 21/08/2023 Spot Bond					0.00000	100.50088				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.53455				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.07344				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.61646				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.96113				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.50080				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.53444				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.76938				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.62799				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.46713				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.51762				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.50500				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.55126				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.53528				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.83630				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.79448				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.43500	107.09668	7.43500	107.07521				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.85500	103.66159	7.85500	103.63953				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.54000	92.51138	11.54000	92.48271				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.92000	181.84906	5.92000	181.80556				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.36186				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	99.92245				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.92414				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.16281				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.01920				0.00	0	1,100,000,00
Total APF14 SPOT										0.00	0	1,100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF14										0.00	0	1,100,000,00
APF15 On 24/02/2023 Spot Bond					0.00000	100.53840				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.83938				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF17 On 21/01/2022 Spot Bond					0.00000	101.03268				0.00	0	
Total APF17 SPOT										0.00	0	
Total For APF17										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.65000	246.99807	4.65000	246.94739				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.15000	214.49974	5.15000	214.45287				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.73000	176.80247	2.73000	176.77532				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.77500	176.79421	2.77500	176.76685				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.76000	193.02160	4.76000	192.98142				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN17 On 21/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.02561				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	99.88822				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN194 On 31/01/2038 Spot Bond			4.78000	114.74100	4.78000	114.71723				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN195 On 20/06/2022 Spot Bond					0.00000	100.01315				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN200 On 20/06/2022 Spot Bond					0.00000	100.01382				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN203 On 20/06/2022 Spot Bond					0.00000	100.01537				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN204 On 24/08/2025 Spot Bond					0.00000	104.73166				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN209 On 29/08/2022 Spot Bond					0.00000	100.35714				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN214 On 20/06/2023 Spot Bond					0.00000	100.02545				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.00947				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.56739				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	100.51096				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	100.49920				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN28 On 13/09/2025 Spot Bond					0.00000	100.16865				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	99.92346				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.01681				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.21207				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.48500	4.48500	4.48500	106.51775				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.93000	4.93000	4.93000	100.31526				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.01422				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.02068				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.68161				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	99.33383				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			4.89000	113.16792	4.89000	113.14412				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.01759				0.00	0	
Total ASN341 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 ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.01310				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.00542				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN355 On 20/06/2024 Spot Bond					0.00000	100.01555				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN358 On 20/06/2024 Spot Bond					0.00000	100.01555				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN365 On 30/08/2024 Spot Bond					0.00000	100.37466				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN369 On 20/06/2024 Spot Bond					0.00000	100.02492				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.01461				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN377 On 20/12/2024 Spot Bond					0.00000	100.01632				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN381 On 06/11/2023 Spot Bond					0.00000	101.02230				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.12991				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN384 On 15/03/2022 Spot Bond					0.00000	100.12991				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN388 On 20/12/2022 Spot Bond					0.00000	100.46205				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.01502				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.45870				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.09579				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.01470				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.02283				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.26442				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	103.31859				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	100.01374				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	100.01408				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.03746				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45(On 20/03/2023 Spot Bond					0.00000	100.61353				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	103.62413				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.91525				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.92426				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	103.65694				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	103.40036				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.72941				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.86052				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	100.03007				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	100.17567				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	124.97500				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	103.31541				0.00	0	
Total ASN486 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 ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.02996				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.12891				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.12891				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.02919				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.22000	99.20796	9.22000	99.18340				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.40000	99.18386	8.40000	99.16144				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.95000	97.73337	8.95000	97.70987				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			8.95000	97.73337	8.95000	97.70987				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	103.59367	9.10000	103.56862				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	104.35950	11.05000	104.32900				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	104.33988	11.00000	104.30952				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	104.14364	10.50000	104.11468				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	104.14364	10.50000	104.11468				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	99.81441				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	100.76952				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	100.72419				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN542 On 31/07/2023 Spot Bond			10.60000	104.18290	10.60000	104.15366				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			10.47000	102.75940	10.47000	104.10300				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.55000	104.16327	10.55000	104.13418				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	100.74340				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.95942				0.00	0	200,000,00
Total ASN568 SPOT										0.00	0	200,000,00
Total For ASN568										0.00	0	200,000,00
ASN568 On 04/09/2024 Spot Bond					0.00000	100.28099				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	99.68925				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN57: On 20/12/2022 Spot Bond					0.00000	100.01312				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.08162				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.65279				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.18955				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	100.23348				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	103.61541	9.22000	103.58949				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	101.04538				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	101.06044				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.83933				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.90482				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.47749				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.24728				0.00	0	
Total ASN607 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 ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.94297				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	99.85637				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.79189				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.03165				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.61957				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.83371				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.02988				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.48005				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	99.32006				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.02207				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.02716				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.31973				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	100.93654				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.18284				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	101.14028				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	99.85187				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 11/02/2022 Spot Bond					0.00000	100.47872				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	100.40375				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	100.59741				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	99.82061				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	99.90338				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	100.02467				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	100.02708				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 31/08/2026 Spot Bond					0.00000	102.54351				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.02876				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	99.84630				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.81909				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.89190				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.20480				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.87550				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.01903				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.01943				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.01391				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.70061				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN70: On 05/01/2022 Spot Bond					0.00000	101.17271				0.00	0	
Total ASN708 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 ASN708										0.00	0	
ASN71: On 10/01/2022 Spot Bond					0.00000	101.39898				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.79743				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.64334				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	99.84971				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.17899				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	99.91674				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	99.90646				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN71: On 30/12/2021 Spot Bond					0.00000	99.90184				0.00	0	
Total ASN719 SPOT										0.00	0	
Total For ASN719										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.17067				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	101.05530				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN72: On 20/01/2022 Spot Bond					0.00000	100.89127				0.00	0	
Total ASN725 SPOT										0.00	0	
Total For ASN725										0.00	0	
ASN72: On 19/01/2022 Spot Bond					0.00000	100.89629				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN726 SPOT										0.00	0	
Total For ASN726										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.29671				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.85997				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.43672				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	99.85054				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 18/02/2022 Spot Bond					0.00000	100.46344				0.00	0	
Total ASN740 SPOT										0.00	0	
Total For ASN740										0.00	0	
ASN74: On 22/02/2022 Spot Bond					0.00000	100.46575				0.00	0	
Total ASN741 SPOT										0.00	0	
Total For ASN741										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.01701				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.01782				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	100.70536				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.48968				0.00	0	500,000,00
Total ASN748 SPOT										0.00	0	500,000,00
Total For ASN748										0.00	0	500,000,00
ASN75: On 28/02/2022 Spot Bond					0.00000	100.33504				0.00	0	
Total ASN754 SPOT										0.00	0	
Total For ASN754										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ASN75 On 28/02/2022 Spot Bond					0.00000	100.32685			0.00	0	
Total ASN755 SPOT									0.00	0	
Total For ASN755									0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.33819			0.00	0	
Total ASN757 SPOT									0.00	0	
Total For ASN757									0.00	0	
ASN75 On 31/05/2022 Spot Bond					0.00000	100.33492			0.00	0	
Total ASN758 SPOT									0.00	0	
Total For ASN758									0.00	0	
ASN75 On 01/03/2022 Spot Bond					0.00000	100.31445			0.00	0	
Total ASN759 SPOT									0.00	0	
Total For ASN759									0.00	0	
ASN76 On 01/03/2022 Spot Bond					0.00000	100.32048			0.00	0	
Total ASN760 SPOT									0.00	0	
Total For ASN760									0.00	0	
ASN76 On 10/03/2022 Spot Bond					0.00000	100.18047			0.00	0	
Total ASN761 SPOT									0.00	0	
Total For ASN761									0.00	0	
ASN76 On 17/03/2022 Spot Bond					0.00000	100.08849			0.00	0	
Total ASN764 SPOT									0.00	0	
Total For ASN764									0.00	0	
ASN76 On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	30,000,000,000	30,000,000,000
Total ASN767 SPOT									10,000,000,000,000.00	30,000,000,000	30,000,000,000
Total For ASN767									10,000,000,000,000.00	30,000,000,000	30,000,000,000
ASN76 On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	10,000,000,000
Total ASN769 SPOT									0.00	0	10,000,000,000
Total For ASN769									0.00	0	10,000,000,000
ASN77 On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	5,000,000,000
Total ASN770 SPOT									0.00	0	5,000,000,000
Total For ASN770									0.00	0	5,000,000,000
ASN77 On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	30,000,000,000	30,000,000,000
Total ASN771 SPOT									10,000,000,000,000.00	30,000,000,000	30,000,000,000
Total For ASN771									10,000,000,000,000.00	30,000,000,000	30,000,000,000
BAW21 On 24/03/2022 Spot Bond			4.38500	103.52812	4.38500	103.51582			0.00	0	
Total BAW21 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.30157	9.30000	102.27610				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.20578				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.43344				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.48351				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.90614				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.55000	100.53497	6.55000	100.51717				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.25054				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.48376				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.87491				0.00	400,000,000	200,000,000
Total BAW36 SPOT										0.00	400,000,000	200,000,000
Total For BAW36										0.00	400,000,000	200,000,000
BAYA57 On 31/03/2022 Spot Bond					0.00000	100.32891				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.82385				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.55500	8.55500	8.55500	102.87957				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.01000	11.01000	11.01000	106.67210				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	99.78262				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.44093				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	99.76535				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	99.76567				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	99.74023				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	99.99650				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.71216				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.63684				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	99.81329				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	99.81798				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA83 On 30/09/2023 Spot Bond					0.00000	99.97416				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	99.82305				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	99.81242				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	99.90705				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.01445				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.00017				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.73963				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.01769				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	99.82932				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	99.82356				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	99.82893				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.78576				0.00	0	
Total BAYB13 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 BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	100.16936				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	99.78069				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	99.78648				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.18209				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	99.77603				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	99.78604				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD030 On 18/04/2028 Spot Bond			7.95500	7.95500	7.95500	102.26121				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.83715				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.79168				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.25170				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.57325				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.11897				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.19764				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.48122				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.34500	106.58287	7.34500	106.56163				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.41175				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	100.64165				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.59391				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.19608				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.01528				0.00	0	60,000,00
Total BGL18 SPOT										0.00	0	60,000,00
Total For BGL18										0.00	0	60,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	104.02031				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.53200				0.00	0	130,000,00
Total BGT01 SPOT										0.00	0	130,000,00
Total For BGT01										0.00	0	130,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID08 On 30/06/2022 Spot Bond					0.00000	100.61457				0.00	1,600,000,000	400,000,000
Total BID08 SPOT										0.00	1,600,000,000	400,000,000
Total For BID08										0.00	1,600,000,000	400,000,000
BID10 On 15/11/2023 Spot Bond					0.00000	100.97406				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.09500	107.19798	6.09500	107.18020				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.24085				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	99.79173				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.92877				0.00	0	594,300,000
Total BID14 SPOT										0.00	0	594,300,000
Total For BID14										0.00	0	594,300,000
BID15 On 28/10/2024 Spot Bond					0.00000	100.81058				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.95763				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.25628				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.42300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.36600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	69.68400				0.00	0	
Total BNPP06 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 BNPP06										0.00	0	
BNPP0: On 06/07/2026 Spot Bond					0.00000	54.93500				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1: On 18/02/2022 Spot Bond					0.00000	100.39578				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1: On 27/03/2022 Spot Bond					0.00000	99.93383				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.22826				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.48436				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.23016				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.71070				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.00537				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.73915				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.11503				0.00	0	90,000,00
Total BPPF27 SPOT										0.00	0	90,000,00
Total For BPPF27										0.00	0	90,000,00
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.68463				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total BPPF29 SPOT									0.00	0	
Total For BPPF29									0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.71187			0.00	0	
Total BPPF30 SPOT									0.00	0	
Total For BPPF30									0.00	0	
BPPF3 On 24/08/2022 Spot Bond					0.00000	100.43744			0.00	0	
Total BPPF31 SPOT									0.00	0	
Total For BPPF31									0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.55559			0.00	0	
Total BPPF32 SPOT									0.00	0	
Total For BPPF32									0.00	0	
BPPF3 On 03/11/2022 Spot Bond					0.00000	100.62332			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	99.90830			0.00	0	200,000,0€
Total BWZJ24 SPOT									0.00	0	200,000,0€
Total For BWZJ24									0.00	0	200,000,0€
CBL29 On 30/04/2024 Spot Bond					0.00000	99.42218			0.00	0	
Total CBL29 SPOT									0.00	0	
Total For CBL29									0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.67113			0.00	600,000,000	200,000,0€
Total CBL30 SPOT									0.00	600,000,000	200,000,0€
Total For CBL30									0.00	600,000,000	200,000,0€
CCT01 On 23/06/2023 Spot Bond			7.53000	107.04627	7.53000	107.02454		4,518,000,000,000.00	0.00	600,000,000	150,000,0€
Total CCT01 SPOT								4,518,000,000,000.00	0.00	600,000,000	150,000,0€
Total For CCT01								4,518,000,000,000.00	0.00	600,000,000	150,000,0€
CCT02 On 12/06/2024 Spot Bond			7.70000	109.02250	7.70000	108.99987			0.00	0	
Total CCT02 SPOT									0.00	0	
Total For CCT02									0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.30000	111.00142	8.30000	110.97649			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT04 On 17/07/2027 Spot Bond			9.72000	9.72000	9.72000	105.40579				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.10632				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.92408				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.51730				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.55275				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.27307				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.35316				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	108.91730	4.77000	105.85700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.89200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.66640				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.20500	109.54564	7.20500	109.52423				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN364										0.00	0	
CLN364 On 20/03/2024 Spot Bond			8.70700	111.89246	8.70700	113.38500				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	100.93118				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond					0.00000	100.96590				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	104.38001				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	101.90040	10.98000	101.87032				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	109.51100				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/09/2024 Spot Bond			6.50000	116.81318	6.50000	111.42000				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	105.25800				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.01679				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.59393				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.58877				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2022 Spot Bond			2.70000	176.80798	2.70000	176.78098				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.81000	142.22817	5.81000	142.19481				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.25000	140.42200	6.25000	140.38742				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 13/03/2022 Spot Bond			6.55500	103.55383	6.55500	103.53549				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.25155				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	99.94637				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.03574				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.64787				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 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	
CLN480 On 28/07/2022 Spot Bond			6.35500	105.30105	6.35500	105.28314				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.03643				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.02495				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN495 On 29/08/2022 Spot Bond					0.00000	100.41999				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.75500	111.10818	6.75500	111.08779				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.05831				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	101.20453				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.27421				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.75108				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.34850				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.16812				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.53984				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	96.84421				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	102.72144	9.96000	102.69386				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.48682	10.01000	101.45958				0.00	0	
Total CLN517 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.49517				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	99.84640	9.60000	99.83714				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.16261				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.38227				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	102.66879	9.20000	102.64329				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.54916				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.22955				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.63829				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.67305				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	100.16261				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.02095				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.07675				0.00	0	400,000.00

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 CLN534 SPOT										0.00	0	400,000,00
Total For CLN534										0.00	0	400,000,00
CLN534 On 18/07/2025 Spot Bond			9.18000	107.95066	9.18000	107.92433				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.13553				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.90260				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	101.23033				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	147.25100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.38103				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	102.15578				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.65000	108.54488	8.65000	108.51990				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.70000	106.18547	8.70000	106.16049				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.79000	105.58620	8.79000	105.56111				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	316.18717				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN55: On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55: On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55: On 15/11/2023 Spot Bond					0.00000	100.60966				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55: On 12/11/2023 Spot Bond					0.00000	100.61404				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55: On 24/11/2024 Spot Bond					0.00000	100.47935				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55: On 17/01/2024 Spot Bond					0.00000	101.36529				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56: On 20/12/2023 Spot Bond				100.00000	0.00000	125.90900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56: On 11/02/2026 Spot Bond					0.00000	100.65993				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56: On 12/11/2025 Spot Bond			10.19000	101.05331	10.19000	101.03437				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56: On 12/11/2025 Spot Bond			8.65000	106.05256	8.65000	106.02775				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56: On 08/02/2024 Spot Bond					0.00000	100.69793				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56: On 21/02/2024 Spot Bond					0.00000	100.46289				0.00	0	
Total CLN565 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 CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.58886				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.28381				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.61998				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			8.88000	104.68665	8.88000	104.66152				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.64747				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.62340				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.13310				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.02573				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.03154				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	99.82090				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.65345				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.35920				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.11770				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.93265				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.34978				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.20667				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.21475				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.13636				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.01650				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	100.91521				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.73634				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.23000	144.49954	4.23000	117.31298				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.47149				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN595 On 27/06/2022 Spot Bond					0.00000	99.92682				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.47149				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.72008				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	101.24374				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.19643				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.01650				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.01650				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.37800				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.30982				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.66757				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.58072				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.78736				0.00	0	
Total CLN606 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 CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.06829				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.49616				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	101.38593	9.32000	101.36056				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.86131				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.59868				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.25993				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.47940				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	100.73305				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	101.19028				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	94.78200				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.35871				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.40446				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.44481				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.80460				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.80163				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.81859				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	95.69700				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.91868				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.33500	106.46458	6.33500	106.44653				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.62782				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.41184				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.82500	65.56345	11.82500	86.96341				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN629 On 20/11/2022 Spot Bond					0.00000	100.51844				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.35000	103.71078	9.35000	103.68502				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.62506				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	100.52034				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.46296				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.73158				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.40327				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.47550				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.62229				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	100.64084				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.67755				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.93864				0.00	0	
Total CLN643 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 CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.47802				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.01556				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	100.84546				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.01564				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.77946				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.36833				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.62229				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.50228				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.62229				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	96.47100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.02696				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.52900				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.63051				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.43000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	99.76300				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	118.50600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	142.53700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.60740				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	101.49540				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.74379				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.12177				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.46172				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN67(On 27/02/2023 Spot Bond					0.00000	100.40895				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.68676				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 09/03/2022 Spot Bond					0.00000	100.22256				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.82197	146.38596	4.82197	118.93917				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.82197	146.38596	4.82197	118.93994				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.70056				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.73736				0.00	60,000,000	60,000,00
Total CLN677 SPOT										0.00	60,000,000	60,000,00
Total For CLN677										0.00	60,000,000	60,000,00
CLN67 On 21/12/2026 Spot Bond					0.00000	100.03058				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.72112				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	100.71252				0.00	60,000,000	60,000,00
Total CLN681 SPOT										0.00	60,000,000	60,000,00
Total For CLN681										0.00	60,000,000	60,000,00
CLN68 On 07/12/2023 Spot Bond					0.00000	100.24042				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.02927				0.00	0	
Total CLN683 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 CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.03014				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.88099				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.03593				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.03573				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.03138				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	99.97929				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.03150				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.73503				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.97160				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.42852				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.18416				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.33548				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.55729				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.95623				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.05528				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	87.54587				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.75575				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.15877				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.03049				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	83.90072				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	84.14687				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.13475				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.53039				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN714 On 21/06/2025 Spot Bond					0.00000	100.03071				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.03071				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.03071				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.92726				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.14387				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.91222				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.23847				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.31239				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.95741				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.02811				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.02811				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.02811				0.00	0	
Total CLN726 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 CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.02864				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.02864				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.02864				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.48945				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.54252				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.19055				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.14658				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.70334				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	96.11639				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.02218				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.02457				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	109.24900				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	94.73550				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.61308				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.66673				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	99.87170				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	98.00300				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.18717				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.45704				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.03145				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.91523				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN75(On 11/09/2026 Spot Bond					0.00000	100.15742				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75(On 01/10/2026 Spot Bond					0.00000	101.18812				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75(On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75(On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75(On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.90450				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75(On 31/01/2030 Spot Bond					0.00000	99.87170				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75(On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN75(On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN75(On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN75(On 20/06/2026 Spot Bond					0.00000	100.08104				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76(On 20/06/2026 Spot Bond					0.00000	100.07870				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76(On 22/04/2026 Spot Bond					0.00000	101.61900				0.00	0	
Total CLN761 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 CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.74164				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.85170				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	94.42058				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.90450				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	99.99983				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.87596				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	100.53821				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	82.42476				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	88.89770				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.43479				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.95212				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.86000	6.86000	6.86000	114.74425				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.40568				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.80140				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.49266				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.62863				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.57178				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	103.61656				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.55308				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.48234				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.47532				0.00	0	500,000.00
Total CLN784 SPOT										0.00	0	500,000.00
Total For CLN784										0.00	0	500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN785 On 30/09/2026 Spot Bond					0.00000	100.45704				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	100.02709				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	100.32553				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	100.18473				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	80,000,000.00
Total CLN789 SPOT										0.00	0	80,000,000.00
Total For CLN789										0.00	0	80,000,000.00
CLN81 On 18/04/2028 Spot Bond			7.95500	102.28313	7.95500	102.26121				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.65500	106.75183	7.65500	106.72980				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.92000	105.52111	9.92000	105.49304				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.64500	108.31202	6.64500	108.29257				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.19000	104.33178	7.19000	104.31153				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.71000	95.68098	11.71000	95.65107				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			10.30000	96.59517	10.30000	96.56851				0.00	0	
Total COT03 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 COT03									0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.55500	9.55500	9.55500	110.05319			0.00	0	
Total CPV01 SPOT									0.00	0	
Total For CPV01									0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.48856			0.00	0	
Total DENG88 SPOT									0.00	0	
Total For DENG88									0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.99506			0.00	0	
Total DENG99 SPOT									0.00	0	
Total For DENG99									0.00	0	
DNG10 On 31/01/2022 Spot Bond					0.00000	100.10082			0.00	0	
Total DNG104 SPOT									0.00	0	
Total For DNG104									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.46799			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.46708			0.00	0	
Total DSY02 SPOT									0.00	0	
Total For DSY02									0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.05000	9.05000	9.05000	104.44740			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.89545			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.50509			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.62500	106.97578	6.62500	106.95684		4,770,000,000,000.00	720,000,000	1,680,000,000	
Total DV23 SPOT								4,770,000,000,000.00	720,000,000	1,680,000,000	
Total For DV23								4,770,000,000,000.00	720,000,000	1,680,000,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	47.66027	100.00000	47.55537		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	47.66027	100.00000	47.55537		0.00	0	0	
Total DV23/R2023 SPOT								0.00	0	0	
Total For DV23/R2023								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
DV24 On 18/02/2024 Spot Bond			7.13500	108.36755	7.13500	108.34691				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	103.34610	9.69000	103.31952				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.34610	9.69000	103.31952				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.64500	96.12014	11.64500	96.09058				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	103.48662	10.10000	103.45892				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.48662	10.10000	103.45892				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.88550				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	100.25133				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond					0.00000	100.94277				0.00	400,000,000	100,000,000
Total DVF22C SPOT										0.00	400,000,000	100,000,000
Total For DVF22C										0.00	400,000,000	100,000,000
DVF24 On 23/10/2024 Spot Bond					0.00000	98.86514				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.91139				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.69529				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.36482				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.13429				0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB24 SPOT										0.00	0	100,000,00
Total For DVFB24										0.00	0	100,000,00
DVFB24 On 31/05/2024 Spot Bond					0.00000	98.56482				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB25 On 31/05/2026 Spot Bond					0.00000	100.73100				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB26 On 31/01/2023 Spot Bond					0.00000	100.67933				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB27 On 31/01/2025 Spot Bond					0.00000	96.60746				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB28 On 31/01/2027 Spot Bond					0.00000	100.71951				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB29 On 21/08/2023 Spot Bond					0.00000	100.83468				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB30 On 21/08/2025 Spot Bond					0.00000	100.56386				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC26 On 15/12/2026 Spot Bond					0.00000	100.14204				0.00	0	100,000,00
Total DVFC26 SPOT										0.00	0	100,000,00
Total For DVFC26										0.00	0	100,000,00
DVFC26 On 15/12/2028 Spot Bond					0.00000	100.14735				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.28000	103.67521	5.28000	103.66038				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.66500	109.43494	6.66500	109.41512				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN32 On 14/03/2032 Spot Bond			4.91000	113.59160	4.91000	113.56741				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.78000	101.71164	4.78000	101.69056				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	138.87202	2.25000	138.85261				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.11500	147.14477	4.11500	147.11659				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.04300	133.87007	4.04300	133.84470				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.08500	130.84582	4.08500	130.82111				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.60000	115.50910	4.60000	115.48555				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.75000	103.79139	4.75000	103.76996				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	138.87202	2.25000	138.85261				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	179.49916				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	176.62219				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	

Contract 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 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	
ELN005 On 09/06/2025 Spot Bond					0.00000	136.75919				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	135.67841				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	133.45832				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	124.00806				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	125.21591				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 15/04/2024 Spot Bond					0.00000	119.98713				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	121.98832				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	100.91784				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.38500	102.74521	9.38500	102.71919				0.00	0	875,000,00
Total EMM03 SPOT										0.00	0	875,000,00
Total For EMM03										0.00	0	875,000,00
EMM04 On 16/05/2028 Spot Bond			11.36000	11.36000	11.36000	95.10085				0.00	0	577,777,76
Total EMM04 SPOT										0.00	0	577,777,76
Total For EMM04										0.00	0	577,777,76
EMM05 On 17/04/2029 Spot Bond			11.41000	11.41000	11.41000	99.76053				0.00	0	993,771,88

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM05 SPOT										0.00	0	993,771,85
Total For EMM05										0.00	0	993,771,85
EMM06 On 23/06/2025 Spot Bond			9.45000	9.45000	9.45000	101.39759				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.45000	9.45000	9.45000	107.19452				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.39500	11.39500	11.39500	80.10544				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.68000	10.68000	10.68000	100.13150				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.39500	11.39500	11.39500	94.16238				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.29109				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.24257				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.15690				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.15309				0.00	400,000,000	100,000,00
Total EPF019 SPOT										0.00	400,000,000	100,000,00
Total For EPF019										0.00	400,000,000	100,000,00
EPF02 On 07/11/2022 Spot Bond					0.00000	100.63745				0.00	0	200,000,00
Total EPF020 SPOT										0.00	0	200,000,00
Total For EPF020										0.00	0	200,000,00
EPF021 On 02/09/2023 Spot Bond					0.00000	100.34743				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF022 On 28/05/2024 Spot Bond					0.00000	100.39729				0.00	400,000,000	100,000,000
Total EPF022 SPOT										0.00	400,000,000	100,000,000
Total For EPF022										0.00	400,000,000	100,000,000
EPF023 On 07/09/2026 Spot Bond					0.00000	100.25765				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.15171				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.58325				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.30121				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.30928				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.96030				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.40575				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.76285				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.01408				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	101.10700				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT009 On 11/11/2022 Spot Bond					0.00000	100.59067				0.00	0	
Total EQT009 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 EQT009										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.55831				0.00	400,000,000	100,000,00
Total EQT010 SPOT										0.00	400,000,000	100,000,00
Total For EQT010										0.00	400,000,000	100,000,00
ERS3B On 17/05/2022 Spot Bond					0.00000	100.51566				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.49114				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.55481				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.49604				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.52051				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.48334				0.00	800,000,000	200,000,00
Total ERSA26 SPOT										0.00	800,000,000	200,000,00
Total For ERSA26										0.00	800,000,000	200,000,00
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.47155				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.54498				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.98500	108.28499	5.98500	108.26765				0.00	0	70,000,00
Total ES23 SPOT										0.00	0	70,000,00
Total For ES23										0.00	0	70,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	104.11281	10.00000	104.08522				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.45000	99.65515	8.45000	99.63249			6,319,755,000.00		747,900	2,642,285,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES26 SPOT										6,319,755,000.00	747,900	2,642,285,60
Total For ES26										6,319,755,000.00	747,900	2,642,285,60
ES26/R On 02/04/2026 Spot Bond			7.85000	101.77124	7.85000	101.74971				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.20000	78.21794	11.13500	78.54243				8,784,160,000.00	784,300	448,579,30
Total ES33 SPOT										8,784,160,000.00	784,300	448,579,30
Total For ES33										8,784,160,000.00	784,300	448,579,30
ES33/R On 15/09/2033 Spot Bond			7.50000	102.05474	7.50000	102.03399				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.69000	76.79408	11.62500	77.17001				19,878,671,988,000.00	1,700,485,200	2,862,621,80
Total ES42 SPOT										19,878,671,988,000.00	1,700,485,200	2,862,621,80
Total For ES42										19,878,671,988,000.00	1,700,485,200	2,862,621,80
ES42/R On 25/04/2042 Spot Bond			8.50000	101.38160	8.50000	101.35842				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.25481				0.00	200,000,000	50,000,00
Total EXX04 SPOT										0.00	200,000,000	50,000,00
Total For EXX04										0.00	200,000,000	50,000,00
EXX05 On 13/06/2024 Spot Bond					0.00000	100.99942				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.01757				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.56250				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.47554				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.53638				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.56214				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.82310				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.34412				0.00	800,000,000	200,000,000
Total FIFB19 SPOT										0.00	800,000,000	200,000,000
Total For FIFB19										0.00	800,000,000	200,000,000
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.47349				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.73290				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.78514				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.65487				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.87529				0.00	380,000,000	190,000,000
Total FRB22 SPOT										0.00	380,000,000	190,000,000
Total For FRB22										0.00	380,000,000	190,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	101.43641				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.41733				0.00	844,000,000	211,000,000
Total FRB24 SPOT										0.00	844,000,000	211,000,000
Total For FRB24										0.00	844,000,000	211,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	103.50204				0.00	852,000,000	213,000,000
Total FRB25 SPOT										0.00	852,000,000	213,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRB25									0.00	852,000,000	213,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.94177			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.03000	108.51644	8.03000	108.49298			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.61674			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.98277			0.00	0	
Total FRB29 SPOT									0.00	0	
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			7.95000	102.19746	7.95000	102.17558		2,289,600,000,000.00	288,000,000	72,000,000	
Total FRB30 SPOT								2,289,600,000,000.00	288,000,000	72,000,000	
Total For FRB30								2,289,600,000,000.00	288,000,000	72,000,000	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.45980			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			2.16000	176.90715	2.16000	176.88275			0.00	0	
Total FRBI22 SPOT									0.00	0	
Total For FRBI22									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.46000	315.49392	2.46000	315.44784			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.12500	3.12500	3.12500	153.84530			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.95000	202.03467	3.95000	201.99701			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.43000	4.43000	4.43000	106.90499			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.75000	4.75000	4.75000	222.72182			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.94000	98.62910	4.94000	98.60809				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.92000	98.97934	4.92000	98.95847				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.85000	6.85000	6.85000	82.57839				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.92000	6.92000	6.92000	81.77249				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.41000	4.41000	4.41000	148.13306				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	96.31013				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22 On 31/01/2022 Spot Bond			2.81000	176.78778	2.81000	176.76026				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23 On 31/01/2022 Spot Bond			3.67000	176.63011	3.67000	176.59847				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	100.14859				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25(On 17/07/2027 Spot Bond					0.00000	102.63873				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26(On 06/08/2023 Spot Bond					0.00000	102.16073				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27(On 30/01/2023 Spot Bond					0.00000	100.86047				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	103.78389				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27(On 21/11/2022 Spot Bond					0.00000	100.47977				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	100.02212				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	115.38045				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	100.84806				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.04448				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28(On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	113.32035				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.01533				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	100.50440				0.00	0	
Total FRC290 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 FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.57331				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.58365				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.15026				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	102.45825				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.76915				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.44933				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.74284				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.35440				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.81161				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.01432				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.02104				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.02614				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	100.52955				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.14104				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.87226				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.02039				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.02595				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.15855				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.02145				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	101.15618				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.69243				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	101.14071				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.36793				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC329 On 06/11/2023 Spot Bond					0.00000	100.63382				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.99449				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	100.85506				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	103.06006				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	100.69665				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	100.92168				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	100.03644				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.03032				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	101.06982				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	100.02998				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	100.29600				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.15429				0.00	0	
Total FRC348 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 FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.01050				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond					0.00000	100.90982				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.40581				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.30433				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.02691				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	101.11707				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.02606				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.03615				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.68378				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	100.89138				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	101.08000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.89329				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	101.26073				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.67938				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.70956				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.95403				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	100.07775				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.43441				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.13176				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.13214				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.03296				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.02814				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC374 On 20/06/2026 Spot Bond					0.00000	100.13563				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	101.40723				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	102.11430				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	102.10194				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.01601				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	99.99947				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC380 On 20/12/2026 Spot Bond					0.00000	100.02231				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC382 On 24/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.45000	3.45000	3.45000	176.63983				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.39000	3.39000	3.39000	176.65111				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.40000	3.40000	3.40000	176.64923				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.42500	105.34110	4.42500	105.32005				0.00	0	
Total FRI33 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 FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.63000	116.92864	4.63000	116.90487				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.85038				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.50192				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.48481				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.16713				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.77022				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.34553				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.69247				0.00	380,000,000	190,000,000
Total FRJ27 SPOT										0.00	380,000,000	190,000,000
Total For FRJ27										0.00	380,000,000	190,000,000
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.01365				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.40309				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.01384				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.12800	4.12800	4.12800	106.89657				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.60000	4.60000	4.60000	117.34838				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.38078				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.78247				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.74000	115.31955	4.74000	115.29577				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.60000	225.96651	4.60000	225.92039				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.88000	113.30984	4.88000	113.28605				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.63000	4.63000	4.63000	225.27632				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.96000	150.13209	3.96000	150.10423				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	131.57491	3.70500	131.55140				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.68000	116.19391	4.68000	116.17014				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.75000	222.76817	4.75000	222.72182				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12 On 07/12/2033 Spot Bond			4.80000	221.71402	4.80000	221.66764				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			3.49000	122.07122	3.49000	152.19649				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.83000	221.08442	4.83000	221.03798				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			4.88000	113.30984	4.88000	113.28605				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.57000	195.09372	4.57000	195.05411				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.63000	103.23521	5.63000	103.21149				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.46000	196.30502	4.46000	196.26573				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.52000	195.64324	4.52000	195.60379				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.34000	210.70108	5.34000	210.65395				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.58000	103.87219	5.58000	103.84846				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.88000	4.88000	4.88000	113.28605				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.86000	113.59434	4.86000	113.57057				0.00	0	
Total FRS136 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 FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.33000	197.74767	4.33000	197.70879				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.11000	215.30989	5.11000	215.26305				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.46000	196.30502	4.46000	196.26573				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.46000	196.30502	4.46000	196.26573				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.86100	203.05403	3.86100	203.01668				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.26000	148.81547	4.26000	148.78667				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.51000	176.84285	2.51000	176.81677				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.81000	192.48049	4.81000	192.44018				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.85000	192.04886	4.85000	192.00843				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.23000	148.94652	4.23000	148.91780				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.32500	197.80340	4.32500	197.76453				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.86000	4.86000	4.86000	191.90067				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	6.45622				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.95666				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	101.05576				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.01610				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	99.91800				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	216.87012				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	155.60469				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	203.09652				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	49.97101				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	100.63490				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS19(On 05/08/2025 Spot Bond					0.00000	100.73290				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20(On 12/08/2025 Spot Bond					0.00000	100.61968				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20(On 06/08/2025 Spot Bond					0.00000	100.43268				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	101.07343				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	100.49135				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21(On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21(On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21(On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22(On 20/12/2024 Spot Bond					0.00000	100.00981				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22(On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 06/07/2022 Spot Bond					0.00000	102.21369				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	

Contract 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 FRS223										0.00	0	
FRS223 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	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.03032				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 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	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.44404				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.59989				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	104.28932				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	110.70662				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	101.89166				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.67752				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	76.96395				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.35938				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	121.84057				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	101.61920				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	100.67315				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS252 On 31/01/2022 Spot Bond					0.00000	100.67465				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS253 On 22/02/2024 Spot Bond					0.00000	104.66006				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS254 On 31/01/2022 Spot Bond					0.00000	100.67015				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.30543				0.00	400,000,000	100,000,000
Total FRS255 SPOT										0.00	400,000,000	100,000,000
Total For FRS255										0.00	400,000,000	100,000,000
FRS256 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	
FRS257 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	
FRS258 On 23/01/2024 Spot Bond					0.00000	123.15325				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS259 On 24/03/2022 Spot Bond					0.00000	99.96699				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	99.88459				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	100.46326				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS263 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	

Contract 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 FRS263										0.00	0	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	101.50831				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	123.45551				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.51987				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	120.77938				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	102.39227				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	115.41331				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	101.51061				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 18/08/2022 Spot Bond					0.00000	100.45342				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										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	101.91045				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.04208				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.17169				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.26305				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 13/01/2022 Spot Bond					0.00000	100.79547				0.00	0	
Total FRS283 SPOT										0.00	0	
Total For FRS283										0.00	0	
FRS283 On 28/02/2031 Spot Bond			9.27000	9.27000	9.27000	104.43238				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.27000	9.27000	9.27000	104.43238				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.88641				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 14/02/2022 Spot Bond					0.00000	103.11571				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS287 On 13/11/2023 Spot Bond					0.00000	100.81750				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			10.58900	10.58900	10.58900	97.37156				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS29(On 03/03/2022 Spot Bond					0.00000	100.26668				0.00	0	
Total FRS290 SPOT										0.00	0	
Total For FRS290										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.26000	2.26000	2.26000	316.62213				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.00000	318.19967	2.00000	318.15716				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.00000	2.00000	2.00000	318.15716				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.75000	176.98253	1.75000	176.96009				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.75000	176.98253	1.75000	176.96009				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.72347				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.58000	109.00365	4.58000	108.98163				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.12000	74.34407	4.12000	116.15604				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.38000	3.38000	3.38000	152.69116				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.66000	3.66000	3.66000	151.43573				0.00	0	
Total FRS87 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 FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.06000	3.06000	3.06000	311.95847				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.67500	5.67500	5.67500	104.77411				0.00	0	10,000,00
Total FRX23 SPOT										0.00	0	10,000,00
Total For FRX23										0.00	0	10,000,00
FRX24 On 10/12/2024 Spot Bond			6.59000	111.43596	6.59000	111.41612				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.87000	113.01472	6.87000	112.99398				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.33000	110.77400	7.33000	110.75209				0.00	0	109,100,00
Total FRX26 SPOT										0.00	0	109,100,00
Total For FRX26										0.00	0	109,100,00
FRX27 On 07/03/2027 Spot Bond			7.45000	114.65685	7.45000	114.63369				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			7.96000	115.04976	7.96000	115.02536				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.44000	111.42959	8.44000	111.40457				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.70000	108.18542	8.70000	108.16039				0.00	0	30,000,00
Total FRX31 SPOT										0.00	0	30,000,00
Total For FRX31										0.00	0	30,000,00
FRX32 On 31/03/2032 Spot Bond			8.95500	112.79444	8.95500	112.76730				0.00	0	120,000,00
Total FRX32 SPOT										0.00	0	120,000,00
Total For FRX32										0.00	0	120,000,00
FRX45 On 14/04/2045 Spot Bond			10.43500	80.38151	10.43500	80.35906				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.35786				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.67300				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.44864				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.42754				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.44186				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.44608				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.82200				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	100.86652				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.92467				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.95373				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.50638				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.30453				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.60181				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.46222				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.41385				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.41372				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.57340				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.03000	111.95203	4.03000	111.93092				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.23531				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.23400	108.49489	6.23400	108.47659				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.34336				0.00	0	35,000,00
Total GRT19 SPOT										0.00	0	35,000,00
Total For GRT19										0.00	0	35,000,00
GRT20 On 03/04/2024 Spot Bond					0.00000	101.84243				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.55000	108.90833	6.55000	108.88905				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.95018				0.00	0	
Total GRT22 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 GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.81358				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.19238				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.70331				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.22698				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.60101				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.90962				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.79313				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.35163				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.65403				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.53905				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.66917				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	99.86199				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.88657				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.72526				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.75944				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.02872				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.46881				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.84271				0.00	1,200,000,000	300,000,000
Total GRT45 SPOT										0.00	1,200,000,000	300,000,000
Total For GRT45										0.00	1,200,000,000	300,000,000
GRT47 On 22/04/2024 Spot Bond					0.00000	100.88168				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.14004				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.87757				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.41299				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.32471				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T2 On 12/08/2022 Spot Bond					0.00000	100.53051				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.01321				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	101.05486				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.32755				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.37312				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.52995				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.00814				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.33247				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.22846				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	99.87866				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.88606				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.88826				0.00	0	
Total HPF13 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 HPF13									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.60000	314.67633	2.60000	314.62916			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.95000	2.95000	2.95000	319.60434			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.04500	105.11924	10.04500	105.09124			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.75500	79.17880	4.75500	104.87556			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			11.03500	91.65127	11.03500	91.62452		2,440,942,000.00		221,200	3,771,316,50
Total HWAY34 SPOT								2,440,942,000.00		221,200	3,771,316,50
Total For HWAY34								2,440,942,000.00		221,200	3,771,316,50
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.76376	100.00000	12.73567			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.13500	90.59714	11.13500	90.57047			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	12.76193	100.00000	12.73384			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	101.09061			0.00	960,000,000	15,240,000,00
Total HWF11 SPOT									0.00	960,000,000	15,240,000,00
Total For HWF11									0.00	960,000,000	15,240,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.89484			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.35493			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.75000	155.58533	2.81000	155.28538		375,931,279,525,000.00		500,338,647,100	498,793,177,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2025 SPOT										5,931,279,525,000.00	500,338,647,100	498,793,177,90
Total For I2025										5,931,279,525,000.00	500,338,647,100	498,793,177,90
I2029 On 31/03/2029 Spot Bond			3.62000	112.81521	3.56000	113.24580				555,406,439,022,000.00	153,427,193,100	271,894,090,70
Total I2029 SPOT										5,406,439,022,000.00	153,427,193,100	271,894,090,70
Total For I2029										5,406,439,022,000.00	153,427,193,100	271,894,090,70
I2033 On 28/02/2033 Spot Bond			3.85000	111.38806	3.92500	110.55682				251,799,395,155,000.00	65,402,440,300	307,036,927,70
Total I2033 SPOT										1,799,395,155,000.00	65,402,440,300	307,036,927,70
Total For I2033										1,799,395,155,000.00	65,402,440,300	307,036,927,70
I2038 On 31/01/2038 Spot Bond			3.98000	127.00373	3.98000	126.98009				285,862,093,468,000.00	71,824,646,600	382,205,323,30
Total I2038 SPOT										5,862,093,468,000.00	71,824,646,600	382,205,323,30
Total For I2038										5,862,093,468,000.00	71,824,646,600	382,205,323,30
I2046 On 31/03/2046 Spot Bond			3.94000	116.34854	3.94000	116.32688				82,138,244,588,000.00	20,847,270,200	336,555,549,70
Total I2046 SPOT										2,138,244,588,000.00	20,847,270,200	336,555,549,70
Total For I2046										2,138,244,588,000.00	20,847,270,200	336,555,549,70
I2050 On 31/12/2050 Spot Bond			3.92000	119.00798	3.92000	118.98603				90,062,159,544,000.00	22,975,040,700	294,436,467,00
Total I2050 SPOT										10,062,159,544,000.00	22,975,040,700	294,436,467,00
Total For I2050										10,062,159,544,000.00	22,975,040,700	294,436,467,00
IBL101 On 24/05/2022 Spot Bond			6.07000	6.07000	6.07000	101.96017				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.70706				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.72000	313.97770	2.72000	313.92963				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.48734				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.97905				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.59776				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL124 On 14/02/2024 Spot Bond					0.00000	100.71090				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	101.01508				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.37368				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.92438				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.59181				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.32668				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.02539				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.47928				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.08430				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.65621				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.60214				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.43134				0.00	0	
Total IBL141 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 IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.53534				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.01519				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.24367				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.36604				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.38121				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.46078				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.78874				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.75965				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.78537				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.62095				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.72671				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.64708				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.04514				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.97192				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.44520				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.46195				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.86027				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.89128				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.39067				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.40401				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.18059				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.18676				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL192 On 08/10/2026 Spot Bond					0.00000	101.04675				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.98790				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.77508				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.65527				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.62156				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.29352				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.30349				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.52797				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.23757				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.22635				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.18887				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.21513				0.00	0	
Total IBL206 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 IBL206										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.83000	1.83000	1.83000	176.94499				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.77500	110.43061	6.77500	110.41061				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			2.10000	176.91818	2.10000	176.89405				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.14500	105.13456	5.14500	105.11981				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.39612				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.47500	103.50554	8.47500	103.48181				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.96000	108.61292	9.96000	108.86087				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.07000	107.32853	9.07000	107.30238				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.14770				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.65430				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.23968				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.64897				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.14359				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.93089				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.01070				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.73345				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.91552				0.00	1,000,000,000	1,000,000,000
Total IDCG23 SPOT										0.00	1,000,000,000	1,000,000,000
Total For IDCG23										0.00	1,000,000,000	1,000,000,000
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.12475				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.80000	102.72112	7.80000	102.69953				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	104.01053				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.91712				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.70805				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
INLV07 On 09/03/2026 Spot Bond					0.00000	97.25458			0.00	0	
Total INLV07 SPOT									0.00	0	
Total For INLV07									0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	102.39592			0.00	0	
Total INLV08 SPOT									0.00	0	
Total For INLV08									0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.25080			0.00	0	
Total INLV09 SPOT									0.00	0	
Total For INLV09									0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.36972			0.00	0	
Total INLV10 SPOT									0.00	0	
Total For INLV10									0.00	0	
INLV11 On 22/03/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	40,000,000,000	40,000,000,000	
Total INLV11 SPOT								10,000,000,000,000.00	40,000,000,000	40,000,000,000	
Total For INLV11								10,000,000,000,000.00	40,000,000,000	40,000,000,000	
IPF18 On 22/12/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total IPF18 SPOT									0.00	0	
Total For IPF18									0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.01465			0.00	0	
Total IPF19 SPOT									0.00	0	
Total For IPF19									0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.00500			0.00	0	
Total IPF21 SPOT									0.00	0	
Total For IPF21									0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.28315			0.00	0	
Total IPF22 SPOT									0.00	0	
Total For IPF22									0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.69362			0.00	0	
Total IPF24 SPOT									0.00	0	
Total For IPF24									0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.00775			0.00	0	
Total IPF25 SPOT									0.00	0	
Total For IPF25									0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.63369			0.00	0	
Total IPF26 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 IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.64544				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	99.88755				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.48515				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.24948				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.15576				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC36 On 10/02/2022 Spot Bond					0.00000	100.49574				0.00	0	
Total IPFC36 SPOT										0.00	0	
Total For IPFC36										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.08327				0.00	1,200,000,000	300,000,000
Total IPFG01 SPOT										0.00	1,200,000,000	300,000,000
Total For IPFG01										0.00	1,200,000,000	300,000,000
IV017/F On 31/01/2022 Spot Bond			2.75000	101.08559	2.75000	101.07800				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.22000	188.10847	5.22000	188.06698				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.63292				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.25000	3.25000	3.25000	176.67745				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.08190				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.85900	176.77879	2.85900	176.75103				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.32276				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.22405				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.12000	189.16421	5.12000	189.12302				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.64175				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	101.40575				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.71843				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.69557				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.02767				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.35145				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.28999				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.09902				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.26907				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	99.99293				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.18506				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.56000				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.07866				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	99.93471				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.05990	7.40000	100.03994				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.85200				0.00	0	
Total IVC188 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 IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.54243				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.96554				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.85787	7.23000	102.83802				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	99.91158				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.68175				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.39008				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.35091	7.45000	102.33023				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.24731				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	103.67560	3.91012	104.64885				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.88653				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.46194				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.32632				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.66500	6.66500	6.66500	99.89532				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC207 On 17/02/2022 Spot Bond					0.00000	100.35137				0.00	0	
Total IVC207 SPOT										0.00	0	
Total For IVC207										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.24695				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVZ071 On 06/01/2022 Spot Bond			4.20000	4.20000	4.20000	99.80477				0.00	0	
Total IVZ071 SPOT										0.00	0	
Total For IVZ071										0.00	0	
IVZ072 On 13/01/2022 Spot Bond			4.20000	4.20000	4.20000	99.72460				0.00	0	
Total IVZ072 SPOT										0.00	0	
Total For IVZ072										0.00	0	
IVZ073 On 27/01/2022 Spot Bond			4.25000	4.25000	4.25000	99.55948				0.00	0	
Total IVZ073 SPOT										0.00	0	
Total For IVZ073										0.00	0	
IVZ074 On 03/02/2022 Spot Bond			4.25000	4.25000	4.25000	99.47876				0.00	0	
Total IVZ074 SPOT										0.00	0	
Total For IVZ074										0.00	0	
IVZ077 On 24/02/2022 Spot Bond			4.35000	4.35000	4.35000	99.21956				0.00	0	
Total IVZ077 SPOT										0.00	0	
Total For IVZ077										0.00	0	
IVZ078 On 03/03/2022 Spot Bond			4.35000	4.35000	4.35000	99.13750				0.00	0	
Total IVZ078 SPOT										0.00	0	
Total For IVZ078										0.00	0	
IVZ079 On 10/03/2022 Spot Bond			4.35000	4.35000	4.35000	99.05558				0.00	0	
Total IVZ079 SPOT										0.00	0	
Total For IVZ079										0.00	0	
IVZ080 On 17/03/2022 Spot Bond			4.35000	4.35000	4.35000	98.97379				0.00	0	
Total IVZ080 SPOT										0.00	0	
Total For IVZ080										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.02668				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.90413				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.53092				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.93568				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.21181				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	101.00143				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.02439				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.19290				0.00	1,900,000,000	500,000,000
Total KAP018 SPOT										0.00	1,900,000,000	500,000,000
Total For KAP018										0.00	1,900,000,000	500,000,000
KAP019 On 28/07/2024 Spot Bond					0.00000	100.83968				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.12932				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.12974				0.00	0	
Total KAP021 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 KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.62640				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.55000	124.40584	8.55000	124.37706				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.56500	104.96150	6.56500	104.94288				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	102.31703				0.00	0	862,375,10
Total LGL07 SPOT										0.00	0	862,375,10
Total For LGL07										0.00	0	862,375,10
LGL08 On 28/02/2023 Spot Bond					0.00000	101.00207				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.49425				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.96144				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.22483				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.98882				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.18985				0.00	800,000,000	200,000,00
Total LRFA3 SPOT										0.00	800,000,000	200,000,00
Total For LRFA3										0.00	800,000,000	200,000,00
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.47133				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.48396				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.36777				0.00	1,600,000,000	600,000,000
Total MBF063 SPOT										0.00	1,600,000,000	600,000,000
Total For MBF063										0.00	1,600,000,000	600,000,000
MBF06: On 30/09/2022 Spot Bond					0.00000	100.12055				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.43724				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.30076				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.64403				0.00	400,000,000	100,000,000
Total MBF070 SPOT										0.00	400,000,000	100,000,000
Total For MBF070										0.00	400,000,000	100,000,000
MBF07: On 17/09/2024 Spot Bond					0.00000	100.08250				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.14028				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.42704				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.75131				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.33532				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.48372				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
MBP04' On 26/02/2024 Spot Bond					0.00000	100.37626			0.00	0	
Total MBP047 SPOT									0.00	0	
Total For MBP047									0.00	0	
MBP04' On 27/03/2022 Spot Bond					0.00000	99.93651			0.00	0	
Total MBP048 SPOT									0.00	0	
Total For MBP048									0.00	0	
MBP04' On 27/03/2024 Spot Bond					0.00000	99.93516			0.00	0	
Total MBP049 SPOT									0.00	0	
Total For MBP049									0.00	0	
MBP05' On 23/08/2022 Spot Bond					0.00000	100.63651			0.00	800,000,000	200,000,000
Total MBP050 SPOT									0.00	800,000,000	200,000,000
Total For MBP050									0.00	800,000,000	200,000,000
MBP05' On 12/03/2023 Spot Bond					0.00000	100.37832			0.00	0	
Total MBP051 SPOT									0.00	0	
Total For MBP051									0.00	0	
MBP05' On 26/03/2024 Spot Bond					0.00000	99.93749			0.00	0	
Total MBP052 SPOT									0.00	0	
Total For MBP052									0.00	0	
MMIG0' On 12/08/2025 Spot Bond			7.80000	7.80000	7.80000	114.96689			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0' On 12/08/2022 Spot Bond			6.08400	106.87367	6.08400	106.85627		4,867,200,000,000.00	800,000,000	1,250,000,000	
Total MMIG05 SPOT								4,867,200,000,000.00	800,000,000	1,250,000,000	
Total For MMIG05								4,867,200,000,000.00	800,000,000	1,250,000,000	
MMIG0' On 19/10/2028 Spot Bond					0.00000	102.15402			0.00	0	
Total MMIG06 SPOT									0.00	0	
Total For MMIG06									0.00	0	
MMIG0' On 18/09/2024 Spot Bond					0.00000	101.11320			0.00	0	
Total MMIG07 SPOT									0.00	0	
Total For MMIG07									0.00	0	
MML01' On 10/12/2026 Spot Bond					0.00000	101.09460			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02' On 10/12/2026 Spot Bond			8.45000	103.69831	8.45000	103.67474		2,399,800,000,000.00	284,000,000	71,000,000	
Total MML02 SPOT								2,399,800,000,000.00	284,000,000	71,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MML02										2,399,800,000,000.00	284,000,000	71,000,000
MML03 On 15/03/2028 Spot Bond					0.00000	101.21536				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.70000	97.60348	8.70000	98.28030				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.75482				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.70862				0.00	1,000,000,000	500,000,000
Total MTN09 SPOT										0.00	1,000,000,000	500,000,000
Total For MTN09										0.00	1,000,000,000	500,000,000
MTN10 On 11/10/2024 Spot Bond					0.00000	102.76184				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.01181				0.00	0	1,500,000,000
Total MTN12 SPOT										0.00	0	1,500,000,000
Total For MTN12										0.00	0	1,500,000,000
MTN13 On 04/06/2025 Spot Bond					0.00000	100.94713				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.63597				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.61836				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.24571				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.80205				0.00	400,000,000	100,000,000
Total MTN17 SPOT										0.00	400,000,000	100,000,000
Total For MTN17										0.00	400,000,000	100,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	98.69818				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.24693				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.17890				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.84550				0.00	0	190,000,00
Total MTN21 SPOT										0.00	0	190,000,00
Total For MTN21										0.00	0	190,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.91293				0.00	1,200,000,000	300,000,00
Total MTN22 SPOT										0.00	1,200,000,000	300,000,00
Total For MTN22										0.00	1,200,000,000	300,000,00
MTN23 On 29/01/2026 Spot Bond			8.39500	102.88658	8.39500	102.86359				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.98773				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.35344				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	100.88168				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	100.90925				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.12107				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.34367				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN30 On 15/09/2028 Spot Bond					0.00000	100.75571				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	99.92451				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.49197				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.52561				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.52554				0.00	800,000,000	200,000,000
Total MWAR06 SPOT										0.00	800,000,000	200,000,000
Total For MWAR06										0.00	800,000,000	200,000,000
MWAR(On 22/11/2024 Spot Bond					0.00000	100.47544				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.52433				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.01724				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.03112				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.09742				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.01089				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.02286				0.00	0	
Total N7C25 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 N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.03301				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.04231				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.43000	102.36987	6.43000	102.35197				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.65500	109.05628	6.65500	109.03688				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.33000	108.45866	9.33000	108.43178				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.83351				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.84944				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.75712				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.79851				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.78676				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.74804				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.18809				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13/ On 19/03/2024 Spot Bond			6.22000	109.78105	6.22000	109.76248				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15/ On 11/02/2022 Spot Bond			5.52000	103.62708	5.52000	103.61152				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			6.96700	110.28138	6.96700	110.26086				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/ On 22/04/2026 Spot Bond			7.95000	108.90340	7.95000	108.88007				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19/ On 01/06/2022 Spot Bond			6.05000	102.12842	6.05000	102.11193				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			7.04500	113.09035	7.04500	113.06884			9,919,360,000,000.00	1,408,000,000	372,000,000	
Total NBK20A SPOT									9,919,360,000,000.00	1,408,000,000	372,000,000	
Total For NBK20A									9,919,360,000,000.00	1,408,000,000	372,000,000	
NBK21/ On 21/07/2027 Spot Bond			8.27500	114.84367	8.27500	114.81837			0.00	0	0	
Total NBK21A SPOT									0.00	0	0	
Total For NBK21A									0.00	0	0	
NBK22/ On 19/11/2022 Spot Bond			5.40500	105.02264	5.40500	105.00717			0.00	0	0	
Total NBK22A SPOT									0.00	0	0	
Total For NBK22A									0.00	0	0	
NBK23/ On 19/11/2025 Spot Bond			6.99800	113.42448	6.99800	113.40293			0.00	0	0	
Total NBK23A SPOT									0.00	0	0	
Total For NBK23A									0.00	0	0	
NBK24/ On 19/11/2027 Spot Bond			7.97500	114.76443	7.97500	114.73964			0.00	0	1,000,000,000	
Total NBK24A SPOT									0.00	0	1,000,000,000	
Total For NBK24A									0.00	0	1,000,000,000	
NBK24I On 11/02/2022 Spot Bond					0.00000	100.58583			0.00	0	0	
Total NBK24B SPOT									0.00	0	0	
Total For NBK24B									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
NBK25/On 17/02/2023 Spot Bond			5.72500	5.72500	5.72500	109.11958				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I/On 12/02/2025 Spot Bond					0.00000	102.68283				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	40.99295	100.00000	40.90123				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I/On 22/04/2026 Spot Bond					0.00000	103.48542				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			7.65000	114.15312	7.65000	114.12945				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			5.77500	110.32274	5.77500	110.30568				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/On 31/07/2026 Spot Bond			7.47500	115.75118	7.47500	115.72810				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/On 20/02/2024 Spot Bond			6.30500	109.82190	6.30500	109.80338			3,379,480,000,000.00		536,000,000	684,000,000
Total NBK30A SPOT									3,379,480,000,000.00		536,000,000	684,000,000
Total For NBK30A									3,379,480,000,000.00		536,000,000	684,000,000
NBK31/On 09/11/2023 Spot Bond			5.72500	107.62386	5.72500	107.60708				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I/On 17/02/2023 Spot Bond					0.00000	101.65208				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I/On 10/05/2023 Spot Bond					0.00000	102.07963				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I/On 10/05/2026 Spot Bond					0.00000	104.53095				0.00	0	
Total NBK36B 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 NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.12500	10.12500	10.12500	75.99212				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.62078				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.60656				0.00	280,000,000	140,000,00
Total NBK42B SPOT										0.00	280,000,000	140,000,00
Total For NBK42B										0.00	280,000,000	140,000,00
NBK43I On 20/02/2024 Spot Bond					0.00000	101.97628				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.09153				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.50933				0.00	380,000,000	190,000,00
Total NBK46B SPOT										0.00	380,000,000	190,000,00
Total For NBK46B										0.00	380,000,000	190,000,00
NBK47I On 15/02/2028 Spot Bond					0.00000	102.88911				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.21164				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.49475				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.45941				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.05181				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.99492				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.13183				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55 On 01/08/2022 Spot Bond					0.00000	100.73193				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK55 On 01/08/2024 Spot Bond					0.00000	100.68018				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	100.82301				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK55 On 01/08/2029 Spot Bond					0.00000	100.14665				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK55 On 24/02/2023 Spot Bond					0.00000	100.57852				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBK56 On 24/02/2025 Spot Bond					0.00000	100.77892				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBK56 On 24/02/2027 Spot Bond					0.00000	99.52428				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBK56 On 15/04/2024 Spot Bond					0.00000	100.85747				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBK56 On 15/04/2028 Spot Bond					0.00000	100.97559				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.01642				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			9.29500	105.46884	9.29500	105.44238				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.01601				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.33000	105.01785	9.33000	104.99140				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.01642				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.01695				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.01777				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.13793				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.13793				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.49711				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	100.72404				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.62848				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.86368				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.76378				0.00	0	5,000,000,00
Total NGL05 SPOT										0.00	0	5,000,000,00
Total For NGL05										0.00	0	5,000,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	100.47501				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.37635				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	107.42455				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.15342				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.93067				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.47805				0.00	1,124,000,000	281,000,00
Total NGLT1B SPOT										0.00	1,124,000,000	281,000,00
Total For NGLT1B										0.00	1,124,000,000	281,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	102.90505				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.60423				0.00	1,336,000,000	354,000,00
Total NGT104 SPOT										0.00	1,336,000,000	354,000,00
Total For NGT104										0.00	1,336,000,000	354,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	103.47904				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 05/08/2025 Spot Bond					0.00000	103.87237				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.22355				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.60802				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.02510				0.00	0	100,000,00
Total NGT109 SPOT										0.00	0	100,000,00
Total For NGT109										0.00	0	100,000,00
NGT1G On 16/06/2026 Spot Bond					0.00000	100.13330				0.00	0	300,000,00
Total NGT1G SPOT										0.00	0	300,000,00
Total For NGT1G										0.00	0	300,000,00
NHM00 On 16/04/2022 Spot Bond					0.00000	102.04323				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.94167				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.58877				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.22358				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.19749				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	102.19510				0.00	0	7,513,10
Total NHM016 SPOT										0.00	0	7,513,10
Total For NHM016										0.00	0	7,513,10
NHM01 On 25/05/2023 Spot Bond					0.00000	103.18852				0.00	0	
Total NHM018 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 NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.92960				0.00	0	30,000,00
Total NHM019 SPOT										0.00	0	30,000,00
Total For NHM019										0.00	0	30,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	104.11311				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.59839				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.80000	4.80000	4.80000	221.66764				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.83000	3.83000	3.83000	203.37322				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.56500	3.56500	3.56500	151.86030				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.85500	3.85500	3.85500	111.04957				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			4.73000	4.73000	4.73000	115.44095				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.67000	3.67000	3.67000	151.39112				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	202.39404	3.45000	202.35904				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.47000	3.47000	3.47000	152.28629				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.47500	3.47500	3.47500	207.50763				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.62000	205.84398	3.62000	205.80743				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.84500	113.80830	4.84500	113.78451				0.00	0	48,102,00
Total NILB17 SPOT										0.00	0	48,102,00
Total For NILB17										0.00	0	48,102,00
NN014 On 10/09/2024 Spot Bond					0.00000	101.33050				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.36200				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.51380				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	136.53370				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.48930				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.60360				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.00870				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.47675				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN034 On 06/02/2026 Spot Bond					0.00000	100.73640				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.78390				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	124.02180				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.20360				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.50032				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.44280				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	150.48590				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.67407				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	150.26810				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	150.09050				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.15910				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	128.31690				0.00	0	
Total NN051 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 NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	100.22330				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	94.97974				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.05323				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.16723				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.23501				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.57723				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.54719				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.59360				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.45720				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.01798				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.20704				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.14556				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.01798				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	101.05824				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.40578				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.25163				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.33084				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	103.77740				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	133.50000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	129.65000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	135.76000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	134.11000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	132.98760				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF02 On 01/08/2022 Spot Bond					0.00000	116.62280				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF025 On 17/02/2026 Spot Bond					0.00000	92.93128				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF029 On 19/04/2022 Spot Bond					0.00000	118.26800				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	116.62280				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF039 On 29/12/2021 Spot Bond					0.00000	99.91651				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF042 On 20/07/2026 Spot Bond					0.00000	94.75853				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF046 On 04/08/2026 Spot Bond					0.00000	105.05450				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF048 On 05/05/2022 Spot Bond					0.00000	100.58707				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF052 On 22/02/2022 Spot Bond					0.00000	95.51340				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF057 On 22/03/2022 Spot Bond					0.00000	100.02778				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF058 On 22/03/2022 Spot Bond					0.00000	100.01402				0.00	0	
Total NNF058 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 NNF058										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.01402				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	104.06310				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 28/03/2022 Spot Bond					0.00000	99.92768				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 29/12/2021 Spot Bond					0.00000	99.91372				0.00	0	
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF06 On 29/12/2021 Spot Bond					0.00000	99.91290				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	
NNF06 On 04/01/2022 Spot Bond					0.00000	101.37778				0.00	0	
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	
NNF06 On 13/01/2022 Spot Bond					0.00000	100.96541				0.00	0	
Total NNF064 SPOT										0.00	0	
Total For NNF064										0.00	0	
NNF06 On 13/01/2022 Spot Bond					0.00000	100.96541				0.00	0	
Total NNF065 SPOT										0.00	0	
Total For NNF065										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	100.84233				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF06 On 14/02/2022 Spot Bond					0.00000	100.55299				0.00	0	
Total NNF067 SPOT										0.00	0	
Total For NNF067										0.00	0	
NNF06 On 17/02/2022 Spot Bond					0.00000	100.47865				0.00	0	
Total NNF068 SPOT										0.00	0	
Total For NNF068										0.00	0	
NNF06 On 18/02/2022 Spot Bond					0.00000	100.46823				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF069 SPOT										0.00	0	
Total For NNF069										0.00	0	
NNF070 On 22/02/2022 Spot Bond					0.00000	100.43315				0.00	0	
Total NNF070 SPOT										0.00	0	
Total For NNF070										0.00	0	
NNF071 On 22/02/2022 Spot Bond					0.00000	100.43315				0.00	0	
Total NNF071 SPOT										0.00	0	
Total For NNF071										0.00	0	
NNF072 On 23/02/2022 Spot Bond					0.00000	100.41918				0.00	0	
Total NNF072 SPOT										0.00	0	
Total For NNF072										0.00	0	
NNF073 On 22/02/2022 Spot Bond					0.00000	100.43315				0.00	0	
Total NNF073 SPOT										0.00	0	
Total For NNF073										0.00	0	
NNF074 On 26/05/2022 Spot Bond					0.00000	100.37919				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF075 On 28/02/2022 Spot Bond					0.00000	100.33504				0.00	0	
Total NNF075 SPOT										0.00	0	
Total For NNF075										0.00	0	
NNF076 On 28/02/2022 Spot Bond					0.00000	100.33504				0.00	0	
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	130.59044				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A20 On 22/05/2052 Spot Bond					0.00000	85.31494				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A25 On 22/05/2022 Spot Bond					0.00000	100.48696				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A27 On 22/05/2023 Spot Bond					0.00000	100.48788				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.44481			0.00	0	
Total NQ1A28 SPOT									0.00	0	
Total For NQ1A28									0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.36542			0.00	0	
Total NQ1B10 SPOT									0.00	0	
Total For NQ1B10									0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	110.87179			0.00	0	
Total NQ1B17 SPOT									0.00	0	
Total For NQ1B17									0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.52155			0.00	0	
Total NQ1B20 SPOT									0.00	0	
Total For NQ1B20									0.00	0	
NQ1B2: On 22/05/2022 Spot Bond					0.00000	100.50042			0.00	0	
Total NQ1B21 SPOT									0.00	0	
Total For NQ1B21									0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	100.40306			0.00	0	
Total NQ1C10 SPOT									0.00	0	
Total For NQ1C10									0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	112.92032			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D: On 22/05/2052 Spot Bond					0.00000	100.41559			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02: On 31/10/2022 Spot Bond			6.72500	106.30203	6.72500	106.28261			0.00	0	
Total NRA022 SPOT									0.00	0	
Total For NRA022									0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.93000	200.05106	2.93000	200.01927			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02: On 30/11/2028 Spot Bond			9.85000	112.64742	9.85000	112.61767		1,030,310,000.00	104,600	439,536,50	
Total NRA028 SPOT								1,030,310,000.00	104,600	439,536,50	
Total For NRA028								1,030,310,000.00	104,600	439,536,50	
NRA02: On 30/11/2028 Spot Bond			100.00000	13.23990	100.00000	13.21044		0.00	0		
Total NRA028/R186 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 NRA028/R186									0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.12075			0.00	0	
Total NTC21 SPOT									0.00	0	
Total For NTC21									0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.85558			0.00	0	40,000,00
Total NTC23 SPOT									0.00	0	40,000,00
Total For NTC23									0.00	0	40,000,00
NTC26 On 07/12/2023 Spot Bond					0.00000	100.53336			0.00	0	
Total NTC26 SPOT									0.00	0	
Total For NTC26									0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.14528			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.14710			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.00782			0.00	0	
Total NTC29 SPOT									0.00	0	
Total For NTC29									0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NTC30 SPOT									0.00	0	
Total For NTC30									0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.20532			0.00	400,000,000	100,000,00
Total NTC31 SPOT									0.00	400,000,000	100,000,00
Total For NTC31									0.00	400,000,000	100,000,00
NTC32 On 29/09/2022 Spot Bond					0.00000	100.35117			0.00	0	19,000,000,00
Total NTC32 SPOT									0.00	0	19,000,000,00
Total For NTC32									0.00	0	19,000,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.01443			0.00	1,500,000,000	400,000,00
Total NTCG01 SPOT									0.00	1,500,000,000	400,000,00
Total For NTCG01									0.00	1,500,000,000	400,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	100.29631			0.00	0	
Total OMI01 SPOT									0.00	0	
Total For OMI01									0.00	0	
OML06 On 19/03/2022 Spot Bond			6.01500	103.70731	6.01500	103.69047			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total OML06 SPOT									0.00	0	
Total For OML06									0.00	0	
OML07 On 19/03/2025 Spot Bond			7.04000	114.03357	7.04000	114.01177			0.00	0	1,530,000,00
Total OML07 SPOT									0.00	0	1,530,000,00
Total For OML07									0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.24000	106.25677	6.24000	106.23873		12,183,103,296,000.00	1,952,420,400		488,105,10
Total OML09 SPOT								12,183,103,296,000.00	1,952,420,400		488,105,10
Total For OML09								12,183,103,296,000.00	1,952,420,400		488,105,10
OML10 On 14/09/2025 Spot Bond			8.00500	113.72269	8.00500	113.69804		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	100.08412		0.00	120,000,000		60,000,00
Total OML11 SPOT								0.00	120,000,000		60,000,00
Total For OML11								0.00	120,000,000		60,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.93340		0.00	200,000,000		100,000,00
Total OML12 SPOT								0.00	200,000,000		100,000,00
Total For OML12								0.00	200,000,000		100,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	99.99991		0.00	0		
Total OML13 SPOT								0.00	0		
Total For OML13								0.00	0		
PEP01 On 10/03/2023 Spot Bond					0.00000	100.47520		0.00	1,600,000,000		1,200,000,00
Total PEP01 SPOT								0.00	1,600,000,000		1,200,000,00
Total For PEP01								0.00	1,600,000,000		1,200,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	100.46789		0.00	0		
Total PEP02 SPOT								0.00	0		
Total For PEP02								0.00	0		
PEP03 On 05/05/2024 Spot Bond					0.00000	101.41553		0.00	0		1,200,000,00
Total PEP03 SPOT								0.00	0		1,200,000,00
Total For PEP03								0.00	0		1,200,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	101.06687		0.00	0		
Total PEP04 SPOT								0.00	0		
Total For PEP04								0.00	0		
PMM51 On 28/02/2022 Spot Bond					0.00000	100.38092		0.00	0		
Total PMM51 SPOT								0.00	0		
Total For PMM51								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
PMM56 On 28/02/2023 Spot Bond					0.00000	100.38743				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.19008				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.48393				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.54280				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.55121				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.55961				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.63500	111.79415	7.55000	112.14436				828,845,389,380,000.00	1,287,340,588,000	1,159,837,720,70
Total R186 SPOT										18,845,389,380,000.00	287,340,588,000	159,837,720,70
Total For R186										18,845,389,380,000.00	287,340,588,000	159,837,720,70
R197 On 07/12/2023 Spot Bond			1.65000	320.27847	1.65000	320.23874				59,886,974,070,000.00	36,295,135,800	96,963,074,20
Total R197 SPOT										19,886,974,070,000.00	36,295,135,800	96,963,074,20
Total For R197										19,886,974,070,000.00	36,295,135,800	96,963,074,20
R202 On 07/12/2033 Spot Bond			3.80000	243.97529	3.80000	243.93080				211,014,498,560,000.00	55,530,131,200	222,635,035,40
Total R202 SPOT										11,014,498,560,000.00	55,530,131,200	222,635,035,40
Total For R202										11,014,498,560,000.00	55,530,131,200	222,635,035,40
R2023 On 28/02/2023 Spot Bond			5.07000	105.48907	5.05500	105.49194				862,454,511,477,000.00	170,109,371,100	419,774,557,90
Total R2023 SPOT										12,454,511,477,000.00	170,109,371,100	419,774,557,90
Total For R2023										12,454,511,477,000.00	170,109,371,100	419,774,557,90
R2030 On 31/01/2030 Spot Bond			9.30000	95.87246	9.18000	96.49271				683,795,793,910,000.00	1,901,483,418,700	1,042,990,849,30
Total R2030 SPOT										13,795,793,910,000.00	901,483,418,700	1,042,990,849,30
Total For R2030										13,795,793,910,000.00	901,483,418,700	1,042,990,849,30
R2032 On 31/03/2032 Spot Bond			9.76000	92.24703	9.64500	92.91380				689,828,410,560,000.00	480,515,206,000	1,190,656,373,10
Total R2032 SPOT										19,828,410,560,000.00	480,515,206,000	1,190,656,373,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total For R2032									19,828,410,560,000.00	480,515,206,000	190,656,373,10
R2035 On 28/02/2035 Spot Bond			10.28000	92.77195	10.21000	93.21124			594,600,849,388,000.00	641,498,137,100	1,344,147,776,40
Total R2035 SPOT									14,600,849,388,000.00	641,498,137,100	344,147,776,40
Total For R2035									14,600,849,388,000.00	641,498,137,100	344,147,776,40
R2037 On 31/01/2037 Spot Bond			10.49000	88.43388	10.42500	88.84376			877,394,878,719,000.00	655,614,383,100	993,618,177,30
Total R2037 SPOT									7,394,878,719,000.00	655,614,383,100	993,618,177,30
Total For R2037									7,394,878,719,000.00	655,614,383,100	993,618,177,30
R2040 On 31/01/2040 Spot Bond			10.62500	90.60485	10.56000	91.04634			426,901,360,625,000.00	699,002,481,000	992,554,510,70
Total R2040 SPOT									16,901,360,625,000.00	699,002,481,000	992,554,510,70
Total For R2040									16,901,360,625,000.00	699,002,481,000	992,554,510,70
R2044 On 31/01/2044 Spot Bond			10.67000	87.26669	10.60500	87.71843			943,999,419,901,000.00	182,193,010,300	1,369,149,428,40
Total R2044 SPOT									13,999,419,901,000.00	182,193,010,300	369,149,428,40
Total For R2044									13,999,419,901,000.00	182,193,010,300	369,149,428,40
R2048 On 28/02/2048 Spot Bond			10.62000	86.31761	10.55500	86.78526			007,702,733,792,000.00	1,507,316,641,600	1,097,330,108,60
Total R2048 SPOT									17,702,733,792,000.00	507,316,641,600	997,330,108,60
Total For R2048									17,702,733,792,000.00	507,316,641,600	997,330,108,60
R209 On 31/03/2036 Spot Bond			10.25000	71.79127	10.18500	72.14960			720,845,513,800,000.00	167,887,367,200	543,181,632,30
Total R209 SPOT									20,845,513,800,000.00	167,887,367,200	543,181,632,30
Total For R209									20,845,513,800,000.00	167,887,367,200	543,181,632,30
R210 On 31/03/2028 Spot Bond			3.12000	211.77305	3.12000	211.73831			114,258,930,240,000.00	36,621,452,000	169,020,498,50
Total R210 SPOT									14,258,930,240,000.00	36,621,452,000	169,020,498,50
Total For R210									14,258,930,240,000.00	36,621,452,000	169,020,498,50
R212 On 31/01/2022 Spot Bond			1.50000	177.02853	1.50000	177.00729			133,400,000,000,000.00	755,600,000,000	477,700,000,00
Total R212 SPOT									13,400,000,000,000.00	755,600,000,000	477,700,000,00
Total For R212									13,400,000,000,000.00	755,600,000,000	477,700,000,00
R213 On 28/02/2031 Spot Bond			9.57500	86.70544	9.46000	87.30718			301,689,483,022,500.00	135,946,682,300	807,821,834,60
Total R213 SPOT									11,689,483,022,500.00	135,946,682,300	807,821,834,60
Total For R213									11,689,483,022,500.00	135,946,682,300	807,821,834,60
R214 On 28/02/2041 Spot Bond			10.62000	68.58076	10.55500	68.94928			792,692,217,586,000.00	827,937,120,300	727,449,068,80
Total R214 SPOT									12,692,217,586,000.00	827,937,120,300	727,449,068,80
Total For R214									12,692,217,586,000.00	827,937,120,300	727,449,068,80
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.92708			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.63859			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 RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.26864				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.42828				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.55727				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.01158				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.67420				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.09289				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.01400				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.01461				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	99.91364				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.41336				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.17113				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.47368				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.89469				0.00	2,000,000,000	500,000,000
Total RDFB27 SPOT										0.00	2,000,000,000	500,000,000
Total For RDFB27										0.00	2,000,000,000	500,000,000
RED13 On 13/05/2026 Spot Bond					0.00000	100.72827				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.09876				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.24903				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	100.41094				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	100.95441				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.36900				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.41373				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.22366				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.83303				0.00	0	5,750,000,000
Total RED704 SPOT										0.00	0	5,750,000,000
Total For RED704										0.00	0	5,750,000,000
RED70 On 17/04/2023 Spot Bond					0.00000	102.20743				0.00	0	4,700,000,000
Total RED705 SPOT										0.00	0	4,700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RED705										0.00	0	4,700,000,00
RES40 On 13/10/2022 Spot Bond					0.00000	101.07596				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.38005				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.96546				0.00	600,000,000	150,000,00
Total RES49 SPOT										0.00	600,000,000	150,000,00
Total For RES49										0.00	600,000,000	150,000,00
RES50 On 22/10/2023 Spot Bond					0.00000	100.97464				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.66199				0.00	700,000,000	200,000,00
Total RES52 SPOT										0.00	700,000,000	200,000,00
Total For RES52										0.00	700,000,000	200,000,00
RES53 On 20/09/2025 Spot Bond					0.00000	100.01550				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			6.73500	105.38061	6.73500	105.36143				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.71500	93.51609	11.71500	93.48684				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.76000	99.38961	10.76000	99.36114				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.19143				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.87000	99.06541	9.87000	99.03933				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.21500	103.48816	5.21500	103.47370				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.71156				0.00	0	200,000,00
Total SBN02 SPOT										0.00	0	200,000,00
Total For SBN02										0.00	0	200,000,00
SBN03 On 03/08/2026 Spot Bond					0.00000	100.74899				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.51000	110.42277	7.51000	110.40028				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.16402				0.00	0	140,000,00
Total SBS21 SPOT										0.00	0	140,000,00
Total For SBS21										0.00	0	140,000,00
SBS27 On 20/02/2024 Spot Bond			6.71500	110.20487	6.71500	110.18510				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.58500	102.92013	7.58500	102.89896				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.72000	109.38669	7.72000	109.36393				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.87000	110.58732	6.87000	110.56669				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.05500	109.21860	7.05500	109.19801				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS39 On 29/01/2030 Spot Bond			8.63000	110.08982	8.63000	110.06454				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.68500	104.79795	5.68500	104.78172				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.15500	112.85597	7.15500	112.83406				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.83500	115.09624	7.83500	115.07181				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.95000	108.89981	5.95000	108.88246				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.63067				0.00	800,000,000	200,000,000
Total SBS47 SPOT										0.00	800,000,000	200,000,000
Total For SBS47										0.00	800,000,000	200,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	100.84055				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.37500	104.25265	4.37500	104.24022				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.26000	6.26000	6.26000	110.67469				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.99371				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.67081				0.00	0	100,000,000
Total SBS53 SPOT										0.00	0	100,000,000
Total For SBS53										0.00	0	100,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	100.59972				0.00	800,000,000	200,000,000
Total SBS55 SPOT										0.00	800,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS55										0.00	800,000,000	200,000,000
SBS56 On 12/06/2022 Spot Bond			5.11000	102.04630	5.11000	102.03235				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.62618				0.00	0	140,000,000
Total SBS57 SPOT										0.00	0	140,000,000
Total For SBS57										0.00	0	140,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	102.87915				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.31569				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.34333				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.57471				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.83452				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.21490				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.16043				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	99.81592				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.75464				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.32753				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.05000	317.90411	2.05000	317.86123				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.84000	4.84000	4.84000	220.82858				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.45711				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.47236				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	100.76625				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	102.24914				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.12542				0.00	560,000,000	140,000,000
Total SBT103 SPOT										0.00	560,000,000	140,000,000
Total For SBT103										0.00	560,000,000	140,000,000
SBT104 On 30/09/2025 Spot Bond					0.00000	103.94714				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,000,000,000
Total SBT105 SPOT										0.00	0	2,000,000,000
Total For SBT105										0.00	0	2,000,000,000
SBT106 On 31/12/2026 Spot Bond					0.00000	99.83624				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.72558				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT202 On 03/12/2023 Spot Bond					0.00000	101.80293				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.42500	107.73344	6.42500	107.71473				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.51918				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.35828				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.84330				0.00	2,400,000,000	1,100,000,000
Total SBT207 SPOT										0.00	2,400,000,000	1,100,000,000
Total For SBT207										0.00	2,400,000,000	1,100,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	102.80766				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.05856				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	101.07860				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.51091				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.53003				0.00	0	55,557,700
Total SLI6 SPOT										0.00	0	55,557,700
Total For SLI6										0.00	0	55,557,700
SLI7 On 16/08/2028 Spot Bond			8.49000	101.33264	8.49000	102.58302				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.54666				0.00	0	
Total SLRA4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.61522				0.00	800,000,000	200,000,000
Total SLRA5 SPOT										0.00	800,000,000	200,000,000
Total For SLRA5										0.00	800,000,000	200,000,000
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.56732				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.56214				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.60347				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.55188				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.60346				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.59311				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.66538				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.57255				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.62411				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.61892				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.81500	108.40047	6.81500	108.38051				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.27836				0.00	0	127,826,10
Total SNT04 SPOT										0.00	0	127,826,10
Total For SNT04										0.00	0	127,826,10
SNT05 On 30/11/2025 Spot Bond					0.00000	100.37327				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.59139				0.00	2,200,000,000	1,000,000,00
Total SOLB01 SPOT										0.00	2,200,000,000	1,000,000,00
Total For SOLB01										0.00	2,200,000,000	1,000,000,00
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.74506				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.76932				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.43260				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.44269				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	99.95667				0.00	0	2,000,000,00
Total SPG004 SPOT										0.00	0	2,000,000,00
Total For SPG004										0.00	0	2,000,000,00
SPG00 On 15/03/2024 Spot Bond					0.00000	101.16081				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.04556				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.24165				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG001 On 15/10/2022 Spot Bond					0.00000	101.35265				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG001 On 15/10/2024 Spot Bond					0.00000	101.19491				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG011 On 01/12/2023 Spot Bond					0.00000	100.45091				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.92437				0.00	1,200,000,000	300,000,000
Total SSA07 SPOT										0.00	1,200,000,000	300,000,000
Total For SSA07										0.00	1,200,000,000	300,000,000
SSA08 On 16/05/2024 Spot Bond					0.00000	99.88198				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			4.22500	4.22500	4.22500	148.93968				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011 On 21/12/2026 Spot Bond			7.52500	112.27721	7.52500	112.25442				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			8.95000	90.16942	8.95000	90.14761				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	97.96085				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	101.06409				0.00	0	100,000,000
Total SSN040 SPOT										0.00	0	100,000,000
Total For SSN040										0.00	0	100,000,000
SSN041 On 13/10/2023 Spot Bond			6.45500	107.51657	6.45500	107.49781				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN043 On 31/01/2038 Spot Bond			4.88000	113.30984	4.88000	113.28605				0.00	0	
Total SSN043 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 SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.41377				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.82862				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.63964				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.68000	2.68000	2.68000	314.16259				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.86308				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.73229				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	101.01167				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/01/2025 Spot Bond			3.61000	3.61000	3.61000	151.65900				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			4.88000	4.88000	4.88000	113.28605				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			4.40000	4.40000	4.40000	107.11687				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			4.30000	4.30000	4.30000	198.04351				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.38622				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.37906				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.36140				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.13074				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.12770				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	103.75719				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	103.37358				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.01586				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.08936				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	100.39534				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.17115				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 05/11/2023 Spot Bond					0.00000	100.71978				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.67500	4.67500	4.67500	224.31433				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	98.95602				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.92557				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.29598				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.40762				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.26212				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.84500	93.01908	9.84500	92.99479				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.03630				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.45000	95.09460	4.45000	196.37631				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.85500	91.89004	4.85500	220.51491				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.64213				0.00	0	
Total SSN106 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 SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.58321				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	101.67153				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/03/2022 Spot Bond					0.00000	100.15029				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.29662				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	95.66390				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN12: On 21/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN129 SPOT										0.00	0	
Total For SSN129										0.00	0	
SSN13: On 21/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN130 SPOT										0.00	0	
Total For SSN130										0.00	0	
SSN13: On 22/03/2022 Spot Bond					0.00000	100.02687				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13: On 04/01/2022 Spot Bond					0.00000	101.37843				0.00	0	
Total SSN132 SPOT										0.00	0	
Total For SSN132										0.00	0	
SSN13: On 03/01/2022 Spot Bond					0.00000	101.38791				0.00	0	
Total SSN133 SPOT										0.00	0	
Total For SSN133										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	101.04657				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 18/01/2022 Spot Bond					0.00000	101.20589				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN135 SPOT										0.00	0	
Total For SSN135										0.00	0	
SSN135 On 28/12/2021 Spot Bond					0.00000	99.92850				0.00	0	
Total SSN136 SPOT										0.00	0	
Total For SSN136										0.00	0	
SSN136 On 19/01/2022 Spot Bond					0.00000	100.89629				0.00	0	
Total SSN137 SPOT										0.00	0	
Total For SSN137										0.00	0	
SSN137 On 20/10/2022 Spot Bond					0.00000	100.97921				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN138 On 27/10/2023 Spot Bond					0.00000	101.16936				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN139 On 03/11/2023 Spot Bond					0.00000	101.00543				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN140 On 03/11/2022 Spot Bond					0.00000	100.75315				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN141 On 09/11/2023 Spot Bond					0.00000	100.95797				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN142 On 18/02/2022 Spot Bond					0.00000	100.46344				0.00	0	
Total SSN143 SPOT										0.00	0	
Total For SSN143										0.00	0	
SSN143 On 18/02/2022 Spot Bond					0.00000	100.45864				0.00	0	
Total SSN144 SPOT										0.00	0	
Total For SSN144										0.00	0	
SSN144 On 28/02/2022 Spot Bond					0.00000	100.36890				0.00	0	
Total SSN145 SPOT										0.00	0	
Total For SSN145										0.00	0	
SSN145 On 09/12/2022 Spot Bond					0.00000	100.23069				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN147 On 15/02/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN147 SPOT										0.00	0	
Total For SSN147										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.25929				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.02000	105.21198	8.02000	105.18926				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.39552				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.43510				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.43342				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.45429				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.44588				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.43512	7.21000	102.41540				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	102.64953	7.72000	101.29856				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.19307				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.47056				0.00	0	
Total TFS148 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 TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.70058				0.00	50,000,000	50,000,00
Total TFS154 SPOT										0.00	50,000,000	50,000,00
Total For TFS154										0.00	50,000,000	50,000,00
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.76413				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.18778				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.08534				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.63645				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.44072				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.99982				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.03364				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.53946				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.79044				0.00	50,000,000	50,000,00
Total TFS165 SPOT										0.00	50,000,000	50,000,00
Total For TFS165										0.00	50,000,000	50,000,00
TFS16€ On 15/10/2025 Spot Bond					0.00000	101.02368				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	99.93916				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	99.93573				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.30376				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17€ On 30/11/2026 Spot Bond					0.00000	100.31756				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TH10A€ On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A€ On 21/11/2022 Spot Bond					0.00000	100.46518				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A€ On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.85103				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A€ On 21/11/2022 Spot Bond					0.00000	100.40717				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A€ On 21/11/2022 Spot Bond					0.00000	100.45114				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A€ On 21/11/2022 Spot Bond					0.00000	100.43261				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B€ On 21/11/2022 Spot Bond					0.00000	100.48987				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B€ On 21/11/2022 Spot Bond					0.00000	100.65974				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B: On 21/11/2022 Spot Bond					0.00000	100.69648				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.52942				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.78208				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.50923				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.42521				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.94893				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.68815				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.57463				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.69780				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	102.86456	8.49000	102.84132				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.61331				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.45871				0.00	0	
Total TH16A5 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 TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.43765				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.45618				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	101.94760	5.76000	101.93187				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.47471				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.50500				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.50669				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.50080				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.54117				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.53024				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.68140				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.75263				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.71074				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.49211				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.47951				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.52234				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.50303				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.67659				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.64561				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.38229				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TH17O On 21/11/2022 Spot Bond					0.00000	100.39552				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.15246				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.15500	104.66751	6.15500	104.64999				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.80500	109.61669	6.80500	109.59642				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TL26 On 25/11/2024 Spot Bond					0.00000	101.11148			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.09400			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			8.02000	105.15652	8.02000	105.13381			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.44810			0.00	100,000,000	100,000,00
Total TL29 SPOT									0.00	100,000,000	100,000,00
Total For TL29									0.00	100,000,000	100,000,00
TL30 On 10/06/2024 Spot Bond					0.00000	100.10099			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.54115			0.00	400,000,000	500,000,00
Total TL31 SPOT									0.00	400,000,000	500,000,00
Total For TL31									0.00	400,000,000	500,000,00
TL32 On 09/02/2027 Spot Bond					0.00000	100.62758			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.70500	108.49164	6.70500	108.47187			1,066,095,000.00	159,000	1,117,865,10
Total TN23 SPOT									1,066,095,000.00	159,000	1,117,865,10
Total For TN23									1,066,095,000.00	159,000	1,117,865,10
TN23/R On 06/11/2023 Spot Bond			100.00000	31.64597	100.00000	31.57516			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.33000	106.88024	8.33000	106.85654			1,890,910,000.00	227,000	1,694,406,00
Total TN25 SPOT									1,890,910,000.00	227,000	1,694,406,00
Total For TN25									1,890,910,000.00	227,000	1,694,406,00
TN25/R On 19/08/2025 Spot Bond			100.00000	17.23950	100.00000	17.20155			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.42000	98.65575	9.42000	98.63067			1,832,190,000.00	194,500	18,816,321,00
Total TN27 SPOT									1,832,190,000.00	194,500	18,816,321,00

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 TN27										1,832,190,000.00	194,500	18,816,321,00
TN27/R On 14/11/2027 Spot Bond			100.00000	10.50227	100.00000	10.47877				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.73000	100.87068	10.73000	100.84171				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	117.73669	8.00000	117.71132				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.74500	94.72769	11.74500	94.69798				0.00	0	4,295,000,00
Total TN40 SPOT										0.00	0	4,295,000,00
Total For TN40										0.00	0	4,295,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.21034	10.75000	102.18093				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.01212				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.33505				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.01249				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.35160				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	100.05507	7.61000	100.06158				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.00617				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.29456				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR50M2 SPOT										0.00	0	
Total For TR50M2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.89454				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.16500	103.42939	6.16500	103.41204				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.53415				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.69715				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.09407				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.00398				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.05807				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.45500	107.64617	6.45500	107.62738				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.00398				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.05807				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.68334	8.62000	101.65978				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4B On 13/04/2024 Spot Bond					0.00000	98.98169				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.93631				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.01822				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.36824				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.03150				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.49240				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	99.31610				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	98.94201				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	98.85530				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	98.15526				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	96.26818				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.42292				0.00	0	
Total TU1A11 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 TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.06093				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.83008				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC38 On 10/01/2022 Spot Bond					0.00000	100.85474				0.00	0	
Total TWC387 SPOT										0.00	0	
Total For TWC387										0.00	0	
TWC38 On 17/01/2022 Spot Bond					0.00000	100.78688				0.00	0	
Total TWC388 SPOT										0.00	0	
Total For TWC388										0.00	0	
TWC38 On 24/01/2022 Spot Bond					0.00000	100.71943				0.00	0	
Total TWC389 SPOT										0.00	0	
Total For TWC389										0.00	0	
TWC39 On 31/01/2022 Spot Bond					0.00000	100.64178				0.00	0	
Total TWC390 SPOT										0.00	0	
Total For TWC390										0.00	0	
TWC39 On 04/02/2022 Spot Bond					0.00000	100.54878				0.00	0	
Total TWC391 SPOT										0.00	0	
Total For TWC391										0.00	0	
TWC39 On 18/02/2022 Spot Bond					0.00000	100.36945				0.00	0	
Total TWC392 SPOT										0.00	0	
Total For TWC392										0.00	0	
TWC39 On 25/02/2022 Spot Bond					0.00000	100.32178				0.00	0	
Total TWC393 SPOT										0.00	0	
Total For TWC393										0.00	0	
TWC39 On 04/03/2022 Spot Bond					0.00000	100.19143				0.00	0	
Total TWC394 SPOT										0.00	0	
Total For TWC394										0.00	0	
TWC39 On 11/03/2022 Spot Bond					0.00000	100.10719				0.00	0	
Total TWC395 SPOT										0.00	0	
Total For TWC395										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.85000	108.21023	9.85000	108.18149				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.52603				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.59314				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.62411				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.75814				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	101.12448				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.37709				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.41564				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.51225				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.53286				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.41165				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.38101				0.00	800,000,000	200,000,000
Total VKE18 SPOT										0.00	800,000,000	200,000,000
Total For VKE18										0.00	800,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
WHL03 On 02/10/2023 Spot Bond					0.00000	100.16266				0.00	400,000,000	100,000,000
Total WHL03 SPOT										0.00	400,000,000	100,000,000
Total For WHL03										0.00	400,000,000	100,000,000
Total for SPOT											97,954,739,155,978,500.00	529,479,407,368 103,698,967,95
Total for SPOT :											97,954,739,155,978,500.00	529,479,407,368 103,698,967,95
Total Futures											97 954 743 808 736 400.00	529,479,407,445 103,700,045,36
Total Options										0.00	0	126,58
Grand Total:											97,954,743,808,736,400.00	529,479,407,445 103,700,171,95