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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/02/2022

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			11.01500	80.30091	11.04251	80.15223			0.00	0	
ES33	On	05/05/2022	Bond Future			11.25178	77.40368	11.25424	77.39076			0.00	0	8
ES33	On	04/08/2022	Bond Future			11.47121	78.42022	11.47376	78.40721			0.00	0	26
ES33	On	03/11/2022	Bond Future			11.67867	75.75771	11.68126	75.74485			0.00	0	
ES33	On	02/02/2023	Bond Future			11.90410	76.85127	11.90677	76.83839			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/02/2022	Bond Future			11.45500	79.36594	11.46724	79.28867			0.00	0	
ES42	On	05/05/2022	Bond Future			11.66694	76.01825	11.66394	76.03664			0.00	0	1,15
ES42	On	04/08/2022	Bond Future			11.86553	77.01669	11.86239	77.03541			0.00	0	3,51
ES42	On	03/11/2022	Bond Future			12.05397	73.85638	12.05064	73.87572			0.00	0	
ES42	On	02/02/2023	Bond Future			12.25063	74.92341	12.24713	74.94320			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	03/02/2022	Bond Future			155.94049	155.94049	155.94456	155.94456			279,133,477.10	1,790	

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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	05/05/2022	Bond Future			157.94181	157.94181	157.92488	157.92488			1,263,534.48	8	5,44
I2025	On	04/08/2022	Bond Future			158.39882	158.39882	158.38175	158.38175			0.00	0	1,11
I2025	On	03/11/2022	Bond Future			160.65630	160.65630	160.63975	160.63975			0.00	0	
I2025	On	02/02/2023	Bond Future			161.31834	161.31834	161.30076	161.30076			0.00	0	
Total I2025 Future												280,397,011.58	1,798	6,58
Total For I2025												280,397,011.58	1,798	6,58
I2029	On	03/02/2022	Bond Future			114.63486	114.63486	114.61856	114.61856			223,767,246.72	1,952	
I2029	On	05/05/2022	Bond Future			115.11082	115.11082	114.86805	114.86805			0.00	0	2,74
I2029	On	04/08/2022	Bond Future			116.62243	116.62243	116.37664	116.37664			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			117.05624	117.05624	116.80740	116.80740			0.00	0	
I2029	On	02/02/2023	Bond Future			118.74387	118.74387	118.49161	118.49161			0.00	0	
Total I2029 Future												223,767,246.72	1,952	4,58
Total For I2029												223,767,246.72	1,952	4,58
I2033	On	03/02/2022	Bond Future			112.19491	112.19491	112.28990	112.28990			283,516,537.57	2,527	
I2033	On	05/05/2022	Bond Future			112.33866	112.33866	112.43195	112.43195			0.00	0	2,31
I2033	On	04/08/2022	Bond Future			113.81383	113.81383	113.90844	113.90844			0.00	0	4,96
I2033	On	03/11/2022	Bond Future			114.12593	114.12593	114.22247	114.22247			0.00	0	
I2033	On	02/02/2023	Bond Future			115.77123	115.77123	115.86936	115.86936			0.00	0	
Total I2033 Future												283,516,537.57	2,527	7,33
Total For I2033												283,516,537.57	2,527	7,33
I2038	On	03/02/2022	Bond Future			127.70689	127.70689	127.68730	127.68730			328,845,241.75	2,575	
I2038	On	05/05/2022	Bond Future			128.99422	128.99422	129.30884	129.30884			0.00	0	4,11
I2038	On	04/08/2022	Bond Future			128.86909	128.86909	129.18785	129.18785			0.00	0	2,66
I2038	On	03/11/2022	Bond Future			130.70613	130.70613	131.02991	131.02991			0.00	0	
I2038	On	02/02/2023	Bond Future			130.72973	130.72973	131.05743	131.05743			0.00	0	
Total I2038 Future												328,845,241.75	2,575	6,84
Total For I2038												328,845,241.75	2,575	6,84
I2046	On	03/02/2022	Bond Future			117.82220	117.82220	117.60639	117.60639			885,551,655.20	7,516	
I2046	On	05/05/2022	Bond Future			117.42223	117.42223	117.20482	117.20482			0.00	0	14,00
I2046	On	04/08/2022	Bond Future			118.96415	118.96415	118.74398	118.74398			0.00	0	2,96
I2046	On	03/11/2022	Bond Future			118.73017	118.73017	118.50724	118.50724			0.00	0	
I2046	On	02/02/2023	Bond Future			120.44219	120.44219	120.21633	120.21633			0.00	0	
Total I2046 Future												885,551,655.20	7,516	16,97
Total For I2046												885,551,655.20	7,516	16,97
I2050	On	03/02/2022	Bond Future			119.99657	119.99657	119.75194	119.75194			606,462,664.78	5,054	
I2050	On	05/05/2022	Bond Future			121.51921	121.51921	121.27264	121.27264			0.00	0	8,51
I2050	On	04/08/2022	Bond Future			121.09361	121.09361	120.84385	120.84385			0.00	0	1,11
I2050	On	03/11/2022	Bond Future			122.81973	122.81973	122.56700	122.56700			0.00	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
I2050	On	02/02/2023	Bond Future			122.52235	122.52235	122.26615	122.26615			0.00	0	
Total I2050 Future												606,462,664.78	5,054	9,76
Total For I2050												606,462,664.78	5,054	9,76
R186	On	03/02/2022	Bond Future			7.59500	113.02928	7.61712	112.93439		5.24	1,418,291,405.44	12,548	
R186	On	05/05/2022	Bond Future			7.80899	114.28334	7.79493	114.34038		5.19	457,133.36	4	73,96
R186	On	04/08/2022	Bond Future			8.00058	110.46945	7.98546	110.52732		5.23	0.00	0	
R186	On	03/11/2022	Bond Future			8.16641	112.02044	8.15001	112.07966		4.98	0.00	0	
R186	On	02/02/2023	Bond Future			8.35752	108.32270	8.33975	108.38295		5.06	0.00	0	
Total R186 Future												1,418,748,538.80	12,552	73,96
R186	On	03/02/2022	Bond Future	7.28	Call			0.00000	0.00000	0,000	5.08	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			1,457.19000	1.45719	1,362,300	5.08	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			0.00000	0.00000	0,000	5.08	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			1,413.63000	1.41363	1,318,740	5.08	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			0.00000	0.00000	0,000	5.08	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			1,370.08000	1.37008	1,275,190	5.08	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			75.52000	0.07552	76,480	6.02	0.00	0	46
R186	On	05/05/2022	Bond Future	8.31	Call			2,536.22000	2.53622	2,488,060	5.46	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			470.58000	0.47058	479,460	5.46	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,566.81000	2.56681	2,518,470	5.47	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			461.55000	0.46155	470,250	5.47	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			2,659.70000	2.65970	2,610,830	5.49	0.00	0	46
R186	On	05/05/2022	Bond Future	8.35	Put			435.68000	0.43568	443,850	5.49	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,377.64000	1.37764	1,339,940	5.24	0.00	0	46
R186	On	05/05/2022	Bond Future	7.88	Put			1,033.10000	1.03310	1,052,440	5.24	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			2,037.98000	2.03798	1,993,340	5.36	0.00	0	46
R186	On	05/05/2022	Bond Future	8.14	Put			648.72000	0.64872	661,120	5.36	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,505.59000	2.50559	2,457,610	5.45	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			479.59000	0.47959	488,650	5.45	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			65.55000	0.06555	60,750	4.75	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			4,494.74000	4.49474	4,546,980	4.75	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			392.18000	0.39218	374,140	4.99	0.00	0	46
R186	On	05/05/2022	Bond Future	7.28	Put			2,506.70000	2.50670	2,545,700	4.99	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			639.49000	0.63949	614,810	5.09	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.64	Call			3,607.88000	3.60788	3,555,080	5.68	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			244.20000	0.24420	248,440	5.68	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			4,655.76000	4.65576	4,600,670	5.87	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			128.92000	0.12892	130,870	5.87	0.00	0	46
R186	On	05/05/2022	Bond Future	9.18	Call			5,521.50000	5.52150	5,465,420	6.02	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			1,926.77000	1.92677	1,959,130	5.09	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R186	On	04/08/2022	Bond Future	7.96	Put		1,676.84000	1.67684	1,701,620	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put		1,383.77000	1.38377	1,404,890	5.28	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call		6,786.12000	6.78612	6,730,860	6.25	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put		176.93000	0.17693	179,540	6.25	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call		224.24000	0.22424	214,800	4.43	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put		4,240.55000	4.24055	4,288,980	4.43	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call		1,579.29000	1.57929	1,546,200	5.21	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.14	Call		1,957.54000	1.95754	1,920,580	5.29	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		1,367.80000	1.36780	1,388,710	5.29	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,979.73000	1.97973	1,942,570	5.29	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		1,351.96000	1.35196	1,372,670	5.29	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call		1,935.47000	1.93547	1,898,720	5.28	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		2,767.93000	2.76793	2,727,730	5.12	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		1,335.07000	1.33507	1,354,090	5.12	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		2,721.37000	2.72137	2,681,480	5.11	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		1,359.59000	1.35959	1,378,920	5.11	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		2,744.61000	2.74461	2,704,570	5.11	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		1,347.28000	1.34728	1,366,460	5.11	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		2,215.80000	2.21580	2,242,580	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		2,200.60000	2.20060	2,166,970	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		2,199.75000	2.19975	2,226,370	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		2,164.49000	2.16449	2,131,160	5.08	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		2,231.51000	2.23151	2,258,430	5.08	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		2,182.72000	2.18272	2,149,250	5.09	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											1,418,748,538.80	12,552	98,67
R197	On	03/02/2022	Bond Future			321.90632	321.90632	321.90420	321.90420		315,790,099.92	981	
R197	On	05/05/2022	Bond Future			325.99091	325.99091	325.99194	325.99194		35,533,009.19	109	75
R197	On	04/08/2022	Bond Future			321.86747	321.86747	321.86870	321.86870		0.00	0	
R197	On	03/11/2022	Bond Future			326.45666	326.45666	326.45945	326.45945		0.00	0	
R197	On	02/02/2023	Bond Future			322.57095	322.57095	322.57409	322.57409		0.00	0	
Total R197 Future											351,323,109.11	1,090	75
Total For R197											351,323,109.11	1,090	75
R202	On	03/02/2022	Bond Future			244.79106	244.79106	244.28836	244.28836		1,620,516,817.20	6,620	
R202	On	05/05/2022	Bond Future			248.36968	248.36968	247.39060	247.39060		0.00	0	6,35
R202	On	04/08/2022	Bond Future			247.16724	247.16724	246.17549	246.17549		0.00	0	5
R202	On	03/11/2022	Bond Future			250.69032	250.69032	249.68544	249.68544		0.00	0	
R202	On	02/02/2023	Bond Future			249.74032	249.74032	248.72141	248.72141		0.00	0	
Total R202 Future											1,620,516,817.20	6,620	6,45

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
Total For R202											1,620,516,817.20	6,620	6,46
R2023	On	03/02/2022			5.31000	105.91404	5.36694	105.85526		1.18	1,309,944,846.72	12,368	
R2023	On	05/05/2022			5.36437	103.34308	5.48457	103.24775		1.02	0.00	0	15,36
R2023	On	04/08/2022			5.48990	104.65093	5.66758	104.55354		0.71	0.00	0	2,36
R2023	On	03/11/2022			5.19888	102.24393	5.51308	102.14700		0.41	0.00	0	
Total R2023 Future											1,309,944,846.72	12,368	17,74
R2023	On	03/02/2022	5.06	Call			0.00000	0.00000	0,000	1.11	0.00	0	
R2023	On	03/02/2022	5.06	Put			317.46000	0.31746	258,680	1.11	0.00	0	
R2023	On	03/02/2022	5.07	Call			0.00000	0.00000	0,000	1.11	0.00	0	
R2023	On	03/02/2022	5.07	Put			307.10000	0.30710	248,320	1.11	0.00	0	
R2023	On	03/02/2022	5.08	Call			0.00000	0.00000	0,000	1.11	0.00	0	
R2023	On	03/02/2022	5.08	Put			296.73000	0.29673	237,950	1.11	0.00	0	
R2023	On	05/05/2022	6.29	Put			49.34000	0.04934	35,790	1.20	0.00	0	
R2023	On	05/05/2022	6.30	Call			691.29000	0.69129	773,300	1.20	0.00	0	
R2023	On	05/05/2022	6.30	Put			48.38000	0.04838	35,060	1.20	0.00	0	
R2023	On	05/05/2022	6.31	Call			698.20000	0.69820	780,440	1.20	0.00	0	
R2023	On	05/05/2022	6.31	Put			47.45000	0.04745	34,360	1.20	0.00	0	
R2023	On	05/05/2022	6.29	Call			684.40000	0.68440	766,180	1.20	0.00	0	
R2023	On	04/08/2022	6.03	Call			340.96000	0.34096	405,430	0.77	0.00	0	
R2023	On	04/08/2022	6.03	Put			142.87000	0.14287	109,950	0.77	0.00	0	
R2023	On	04/08/2022	6.04	Call			344.71000	0.34471	409,500	0.78	0.00	0	
R2023	On	04/08/2022	6.04	Put			141.16000	0.14116	108,560	0.78	0.00	0	
R2023	On	04/08/2022	6.05	Call			348.47000	0.34847	413,580	0.78	0.00	0	
R2023	On	04/08/2022	6.05	Put			139.47000	0.13947	107,190	0.78	0.00	0	
R2023	On	03/11/2022	6.27	Put			67.55000	0.06755	44,290	0.45	0.00	0	
R2023	On	03/11/2022	6.25	Call			295.61000	0.29561	368,860	0.45	0.00	0	
R2023	On	03/11/2022	6.25	Put			68.97000	0.06897	45,290	0.45	0.00	0	
R2023	On	03/11/2022	6.26	Call			298.11000	0.29811	371,540	0.45	0.00	0	
R2023	On	03/11/2022	6.26	Put			68.41000	0.06841	44,910	0.45	0.00	0	
R2023	On	03/11/2022	6.27	Call			300.32000	0.30032	373,990	0.45	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											1,309,944,846.72	12,368	17,74
R2030	On	03/02/2022			9.22000	93.38739	9.24219	93.26948		8.69	4,353,159,797.46	46,614	
R2030	On	05/05/2022			9.41954	94.49525	9.43212	94.43065		8.57	231,135,381.50	2,446	70,07
R2030	On	04/08/2022			9.62201	91.70737	9.63521	91.64198		8.52	0.00	0	24,16
R2030	On	03/11/2022			9.79700	92.99545	9.81073	92.92963		8.18	0.00	0	
R2030	On	02/02/2023			9.99137	90.31145	10.00576	90.24489		8.26	0.00	0	
Total R2030 Future											4,584,295,178.96	49,060	94,26
R2030	On	03/02/2022	8.85	Put			2,112.37000	2.11237	1,994,460	8.11	0.00	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
R2030	On	03/02/2022	Bond Future	9.80	Call			2,902.41000	2.90241	3,020,320	10.01	0.00	0	
R2030	On	03/02/2022	Bond Future	9.80	Put			0.00000	0.00000	0,000	10.01	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Call			3,410.42000	3.41042	3,528,330	10.20	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Put			0.00000	0.00000	0,000	10.20	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Call			8,057.81000	8.05781	8,175,720	11.91	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			0.00000	0.00000	0,000	11.91	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			1,096.03000	1.09603	1,212,970	9.13	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			0.97000	0.00097	0,000	9.13	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			1,875.26000	1.87526	1,993,170	9.51	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put			0.00000	0.00000	0,000	9.51	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			2,800.36000	2.80036	2,918,270	9.97	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			0.00000	0.00000	0,000	9.97	0.00	0	
R2030	On	03/02/2022	Bond Future	9.40	Call			837.93000	0.83793	951,000	9.02	0.00	0	
R2030	On	03/02/2022	Bond Future	9.40	Put			4.84000	0.00484	0,000	9.02	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			992.29000	0.99229	1,108,300	9.09	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			1.90000	0.00190	0,000	9.09	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			1,044.10000	1.04410	1,160,650	9.11	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			1.36000	0.00136	0,000	9.11	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Call			5.36000	0.00536	0,000	8.43	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Put			764.23000	0.76423	640,960	8.43	0.00	0	
R2030	On	03/02/2022	Bond Future	9.20	Call			78.89000	0.07889	0,000	8.60	0.00	0	
R2030	On	03/02/2022	Bond Future	9.20	Put			303.24000	0.30324	106,440	8.60	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call			589.30000	0.58930	688,080	8.91	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			0.00000	0.00000	0,000	7.95	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Put			4,668.38000	4.66838	4,550,470	7.95	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Call			0.00000	0.00000	0,000	8.07	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Put			2,386.05000	2.38605	2,268,140	8.07	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			0.00000	0.00000	0,000	8.11	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			19.13000	0.01913	0,000	8.91	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			4,234.60000	4.23460	4,281,260	9.26	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			447.01000	0.44701	429,070	9.26	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			4,275.29000	4.27529	4,322,180	9.27	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			439.07000	0.43907	421,360	9.27	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Call			1,403.67000	1.40367	1,425,300	8.47	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Call			2,090.98000	2.09098	2,120,750	8.64	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			1,234.42000	1.23442	1,199,590	8.64	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.65	Call			2,246.07000	2.24607	2,277,480	8.68	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			1,136.35000	1.13635	1,103,160	8.68	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	8.81	Call			437.74000	0.43774	445,220	8.08	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put			681.21000	0.68121	657,180	8.97	0.00	0	1,00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/05/2022	Bond Future	8.89	Call			536.63000	0.53663	545,730	8.14	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			3,373.31000	3.37331	3,317,810	8.14	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call			963.00000	0.96300	978,610	8.33	0.00	0	7,50
R2030	On	05/05/2022	Bond Future	9.15	Put			2,425.59000	2.42559	2,376,600	8.33	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call			14.72000	0.01472	14,830	8.12	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Put			1,826.39000	1.82639	1,783,420	8.47	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	7.73	Put			9,302.04000	9.30204	9,237,550	8.12	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			59.91000	0.05991	60,730	7.98	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put			7,005.90000	7.00590	6,942,120	7.98	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			161.35000	0.16135	164,050	7.86	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			5,272.12000	5.27212	5,210,220	7.86	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Put			3,702.35000	3.70235	3,645,230	8.08	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			4,316.08000	4.31608	4,363,200	9.28	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			431.26000	0.43126	413,780	9.28	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call			7,893.82000	7.89382	7,953,120	10.28	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			91.72000	0.09172	86,420	10.28	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call			3,291.21000	3.29121	3,331,780	8.97	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Put			3,925.24000	3.92524	3,874,560	8.09	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call			1,952.00000	1.95200	1,977,430	8.40	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put			2,424.95000	2.42495	2,384,990	8.40	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call			1,976.25000	1.97625	2,001,910	8.41	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put			2,399.38000	2.39938	2,359,650	8.41	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			252.76000	0.25276	257,050	8.00	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.56	Call			2,000.40000	2.00040	2,026,290	8.41	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			2,373.74000	2.37374	2,334,240	8.41	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			6,709.05000	6.70905	6,761,150	9.71	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			484.10000	0.48410	470,810	9.71	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call			968.54000	0.96854	983,250	8.09	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			7,177.96000	7.17796	7,116,860	8.00	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,083.11000	2.08311	2,051,450	8.38	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			3,390.64000	3.39064	3,424,980	8.39	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			2,065.04000	2.06504	2,033,560	8.39	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			3,419.72000	3.41972	3,454,240	8.40	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,047.11000	2.04711	2,015,810	8.40	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			3,361.67000	3.36167	3,395,830	8.38	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call			2,935.71000	2.93571	2,965,870	8.25	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put			3,008.61000	3.00861	2,972,210	8.25	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call			2,960.11000	2.96011	2,990,440	8.26	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put			2,986.75000	2.98675	2,950,520	8.26	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call			0.00000	0.00000	1,362,660	7.78	0.00	0	90

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/02/2023	Bond Future	9.20	Put		0.00000	0.00000	5,120,640	7.78	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call		2,984.62000	2.98462	3,015,110	8.27	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put		2,965.02000	2.96502	2,928,950	8.27	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Call		0.00000	0.00000	2,521,120	8.15	2,395,064.00	950	98
R2030	On	02/02/2023	Bond Future	9.80	Put		0.00000	0.00000	3,412,230	8.15	0.00	0	
Total R2030 Option											2,395,064.00	950	31,01
Total For R2030											4,586,690,242.96	50,010	125,28
R2032	On	03/02/2022	Bond Future			9.66500	93.93096	9.68212	93.82855	9.74	3,948,293,972.64	42,034	
R2032	On	05/05/2022	Bond Future			9.85451	90.89071	9.86176	90.84860	9.86	143,516,431.09	1,579	132,33
R2032	On	04/08/2022	Bond Future			10.03980	92.06209	10.04735	92.01953	9.43	0.00	0	
R2032	On	03/11/2022	Bond Future			10.20989	89.20436	10.21768	89.16166	9.45	0.00	0	
R2032	On	02/02/2023	Bond Future			10.39280	90.47175	10.40090	90.42863	9.16	0.00	0	
Total R2032 Future											4,091,810,403.73	43,613	132,33
R2032	On	03/02/2022	Bond Future	8.91	Call		0.00000	0.00000	0,000	8.69	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Put		4,775.34000	4.77534	4,672,930	8.69	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		0.00000	0.00000	0,000	8.73	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Call		7,174.13000	7.17413	7,276,540	12.30	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put		0.00000	0.00000	0,000	12.30	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Call		8,130.14000	8.13014	8,232,550	12.54	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Call		5,547.35000	5.54735	5,649,760	11.87	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put		0.00000	0.00000	0,000	11.87	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call		5,602.26000	5.60226	5,704,670	11.88	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Put		687.54000	0.68754	571,060	9.25	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Call		6,905.93000	6.90593	7,008,340	12.23	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put		0.00000	0.00000	0,000	12.23	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		4,383.16000	4.38316	4,485,570	11.54	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		0.00000	0.00000	0,000	11.54	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call		4,439.08000	4.43908	4,541,490	11.56	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		0.00000	0.00000	0,000	12.54	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Call		4,884.70000	4.88470	4,987,110	11.68	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		0.00000	0.00000	0,000	11.68	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Call		3,877.68000	3.87768	3,980,090	11.40	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put		0.00000	0.00000	0,000	11.40	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call		4,271.17000	4.27117	4,373,580	11.51	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		0.00000	0.00000	0,000	11.88	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call		4,327.19000	4.32719	4,429,600	11.53	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put		0.00000	0.00000	0,000	11.53	0.00	0	
R2032	On	03/02/2022	Bond Future	9.90	Call		1,290.68000	1.29068	1,392,360	10.18	0.00	0	
R2032	On	03/02/2022	Bond Future	9.90	Put		0.73000	0.00073	0,000	10.18	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	03/02/2022	Bond Future	10.04	Call			2,105.94000	2.10594	2,208,350	10.60	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			0.00000	0.00000	0,000	11.56	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Call			2,682.71000	2.68271	2,785,120	10.91	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			0.00000	0.00000	0,000	10.91	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call			54.93000	0.05493	0,000	9.39	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Put			427.25000	0.42725	269,910	9.39	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call			152.63000	0.15263	29,920	9.52	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			0.00000	0.00000	0,000	11.51	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			772.26000	0.77226	862,500	9.92	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			12.17000	0.01217	0,000	9.92	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Put			3,318.74000	3.31874	3,216,330	8.73	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			14.07000	0.01407	0,000	9.25	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			225.12000	0.22512	0,000	9.52	0.00	0	
R2032	On	03/02/2022	Bond Future	10.04	Put			0.00000	0.00000	0,000	10.60	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call			19.05000	0.01905	0,000	9.28	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Put			632.18000	0.63218	510,720	9.28	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			230.34000	0.23034	221,820	11.35	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call			1,013.98000	1.01398	1,020,460	9.35	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.29	Call			3,300.89000	3.30089	3,322,340	10.18	0.00	0	95
R2032	On	05/05/2022	Bond Future	10.29	Put			859.87000	0.85987	839,210	10.18	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put			252.85000	0.25285	243,730	11.28	0.00	0	95
R2032	On	05/05/2022	Bond Future	11.02	Call			6,636.73000	6.63673	6,670,200	11.34	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put			234.81000	0.23481	226,170	11.34	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call			6,684.83000	6.68483	6,718,420	11.35	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call			7,410.37000	7.41037	7,445,600	11.55	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			172.63000	0.17263	165,750	11.55	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.98	Call			6,444.04000	6.44404	6,477,030	11.28	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put			2,669.65000	2.66965	2,634,020	9.35	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			2,864.96000	2.86496	2,883,990	10.05	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Put			1,042.44000	1.04244	1,019,360	10.05	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call			6,732.97000	6.73297	6,766,680	11.36	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put			225.96000	0.22596	217,560	11.36	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			1,596.83000	1.59683	1,607,220	9.21	0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put			3,467.38000	3.46738	3,435,210	9.21	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			2,933.61000	2.93361	2,951,120	9.60	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			2,078.75000	2.07875	2,053,700	9.60	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			2,965.85000	2.96585	2,983,520	9.61	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			436.31000	0.43631	427,450	11.42	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call			9,944.11000	9.94411	9,979,710	11.82	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			2,055.37000	2.05537	2,030,480	9.61	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/08/2022	Bond Future	8.97	Call		371.34000	0.37134	373,900	8.40	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put		6,727.34000	6.72734	6,687,340	8.40	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		317.42000	0.31742	310,460	11.82	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		2,998.52000	2.99852	3,016,330	9.62	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		2,032.47000	2.03247	2,007,720	9.62	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call		8,643.75000	8.64375	8,677,450	11.42	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Put		6,069.70000	6.06970	6,033,410	8.68	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call		982.09000	0.98209	988,980	8.72	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.11	Call		2,605.22000	2.60522	2,620,650	9.36	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put		3,197.88000	3.19788	3,170,610	9.36	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.49	Put		2,261.14000	2.26114	2,238,660	9.62	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.56	Call		3,970.04000	3.97004	3,991,120	9.69	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put		2,120.33000	2.12033	2,098,710	9.69	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.31	Call		905.36000	0.90536	911,770	8.68	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.66	Call		4,314.22000	4.31422	4,336,500	9.78	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		1,933.87000	1.93387	1,913,450	9.78	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call		2,742.28000	2.74228	2,758,340	9.39	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put		3,059.10000	3.05910	3,032,460	9.39	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.49	Call		3,736.82000	3.73682	3,757,040	9.62	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Put		5,851.76000	5.85176	5,815,950	8.72	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call		1,005.32000	1.00532	1,012,230	8.46	459,552.42	454	48
R2032	On	02/02/2023	Bond Future	9.31	Put		7,073.16000	7.07316	7,036,950	8.46	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call		2,645.17000	2.64517	2,660,420	8.95	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put		3,335.42000	3.33542	3,309,970	9.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call		3,251.73000	3.25173	3,269,500	9.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put		3,939.62000	3.93962	3,911,750	8.95	1,775,934.50	454	48
R2032	On	02/02/2023	Bond Future	10.39	Put		3,309.76000	3.30976	3,284,410	9.09	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call		3,279.47000	3.27947	3,297,350	9.10	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put		3,284.26000	3.28426	3,259,020	9.10	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call		3,563.10000	3.56310	3,582,070	9.16	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put		3,037.81000	3.03781	3,013,660	9.16	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.38	Call		3,224.11000	3.22411	3,241,780	9.09	0.00	0	
Total R2032 Option											2,235,486.92	908	9,95
Total For R2032											4,094,045,890.65	44,521	142,32
R2035	On	03/02/2022	Bond Future			10.10500	95.12492	10.12203	95.01074	11.00	1,398,621,698.76	14,703	
R2035	On	05/05/2022	Bond Future			10.29519	91.70491	10.29715	91.69212	11.18	48,970,421.94	534	70,24
R2035	On	04/08/2022	Bond Future			10.48072	92.84686	10.48275	92.83397	10.69	0.00	0	48,48
R2035	On	03/11/2022	Bond Future			10.64305	89.68768	10.64510	89.67499	10.74	0.00	0	
R2035	On	02/02/2023	Bond Future			10.81664	91.00003	10.81873	90.98742	10.46	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2035 Future												1,447,592,120.70	15,237	118,73
R2035	On	03/02/2022	Bond Future	9.70	Call			0.00000	0.00000	0,000	9.85	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Put			2,890.51000	2.89051	2,776,330	9.85	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call			0.54000	0.00054	0,000	10.11	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Call			7,307.51000	7.30751	7,421,690	13.62	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			6,950.00000	6.95000	7,064,180	13.52	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			291.35000	0.29135	33,560	10.54	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call			9,919.85000	9.91985	10,034,030	14.30	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			0.00000	0.00000	0,000	14.30	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Call			10,764.25000	10.76425	10,878,430	14.52	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			0.00000	0.00000	0,000	14.52	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Call			5,803.19000	5.80319	5,917,370	13.19	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			0.00000	0.00000	0,000	13.62	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Call			7,603.76000	7.60376	7,717,940	13.69	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			0.00000	0.00000	0,000	13.69	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call			7,957.25000	7.95725	8,071,430	13.78	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			0.00000	0.00000	0,000	13.78	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			1,509.59000	1.50959	1,623,180	11.33	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			0.00000	0.00000	0,000	13.52	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call			7,009.74000	7.00974	7,123,920	13.54	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			0.00000	0.00000	0,000	13.54	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			7,069.41000	7.06941	7,183,590	13.55	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			0.00000	0.00000	0,000	13.55	0.00	0	
R2035	On	03/02/2022	Bond Future	10.24	Call			803.37000	0.80337	899,550	10.97	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			0.00000	0.00000	0,000	13.19	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Call			5,924.97000	5.92497	6,039,150	13.23	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			0.00000	0.00000	0,000	13.23	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Call			6,288.79000	6.28879	6,402,970	13.33	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			0.00000	0.00000	0,000	13.33	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Put			0.85000	0.00085	0,000	11.30	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Put			0.59000	0.00059	0,000	11.33	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call			3,186.79000	3.18679	3,300,970	12.22	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put			0.00000	0.00000	0,000	12.22	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Call			3,440.91000	3.44091	3,555,090	12.36	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			0.00000	0.00000	0,000	12.36	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Put			1,368.28000	1.36828	1,253,560	10.11	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			143.61000	0.14361	0,000	10.54	0.00	0	
R2035	On	03/02/2022	Bond Future	10.24	Put			18.00000	0.01800	0,000	10.97	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			928.02000	0.92802	1,031,730	11.03	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	10.26	Put		10.47000	0.01047	0,000	11.03	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Call		1,444.41000	1.44441	1,557,740	11.30	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		222.47000	0.22247	216,620	13.43	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Call		3,756.81000	3.75681	3,755,540	11.84	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.82	Call		4,220.88000	4.22088	4,220,570	12.02	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Put		1,057.14000	1.05714	1,043,080	11.84	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put		899.68000	0.89968	886,580	12.02	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	11.63	Call		8,355.61000	8.35561	8,362,470	13.41	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		226.51000	0.22651	220,580	13.41	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		8,408.50000	8.40850	8,415,440	13.43	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		8,461.40000	8.46140	8,468,410	13.44	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		218.50000	0.21850	212,720	13.44	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call		13,627.15000	13.62715	13,638,700	14.35	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put		27.46000	0.02746	26,220	14.35	0.00	0	1,20
R2035	On	04/08/2022	Bond Future	10.74	Call		3,713.95000	3.71395	3,714,190	10.91	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		2,102.51000	2.10251	2,089,860	10.91	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		1,070.75000	1.07075	1,068,330	9.94	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.64	Call		3,343.90000	3.34390	3,343,630	10.82	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		2,353.90000	2.35390	2,340,740	10.82	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.53	Call		553.61000	0.55361	551,480	9.49	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Put		2,150.77000	2.15077	2,138,010	10.89	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		3,676.23000	3.67623	3,676,420	10.90	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		2,126.65000	2.12665	2,113,950	10.90	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		441.88000	0.44188	436,320	13.10	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Call		3,638.42000	3.63842	3,638,550	10.89	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Put		6,902.34000	6.90234	6,887,320	9.49	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put		5,285.66000	5.28566	5,270,350	9.94	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		2,957.57000	2.95757	2,956,770	10.72	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put		2,658.44000	2.65844	2,644,750	10.72	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		5,344.02000	5.34402	5,346,360	11.45	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		1,367.89000	1.36789	1,357,340	11.45	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		10,344.83000	10.34483	10,352,160	13.10	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put		2,404.67000	2.40467	2,393,880	10.94	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.13	Call		5,047.06000	5.04706	5,049,550	11.10	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		2,115.83000	2.11583	2,105,630	11.10	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call		1,165.83000	1.16583	1,164,620	9.83	0.00	0	50
R2035	On	03/11/2022	Bond Future	11.15	Call		5,126.70000	5.12670	5,129,260	11.12	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		2,077.56000	2.07756	2,067,430	11.12	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call		3,063.65000	3.06365	3,063,950	10.60	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Put		6,491.11000	6.49111	6,477,210	9.83	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
R2035	On	03/11/2022	Bond Future	10.57	Put		3.53039000	3.53039	3,518,000	10.60	0.00	0	58
R2035	On	03/11/2022	Bond Future	10.99	Call		4,504.02000	4.50402	4,505,920	10.94	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		5,086.97000	5.08697	5,089,490	11.11	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		2,096.76000	2.09676	2,086,590	11.11	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Call		3,942.60000	3.94260	3,944,080	10.54	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put		3,694.16000	3.69416	3,683,030	10.54	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Call		3,974.23000	3.97423	3,975,740	10.54	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put		3,665.74000	3.66574	3,654,640	10.54	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call		1,325.44000	1.32544	1,324,750	9.78	771,004.50	582	58
R2035	On	02/02/2023	Bond Future	10.88	Put		3,637.86000	3.63786	3,626,790	10.55	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call		4,607.14000	4.60714	4,609,250	10.68	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put		3,168.79000	3.16879	3,158,290	10.68	1,838,124.78	582	58
R2035	On	02/02/2023	Bond Future	10.66	Call		3,331.46000	3.33146	3,332,350	10.40	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Put		7,722.07000	7.72207	7,708,770	9.78	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put		4,296.42000	4.29642	4,284,700	10.40	2,493,695.40	582	58
R2035	On	02/02/2023	Bond Future	10.88	Call		4,006.34000	4.00634	4,007,880	10.55	0.00	0	
Total R2035 Option											5,102,824.68	1,746	8,55
Total For R2035											1,452,694,945.38	16,983	127,33
R2037	On	03/02/2022	Bond Future			10.26500	86.82820	10.28694	86.67891	12.22	5,081,967,717.80	58,529	
R2037	On	05/05/2022	Bond Future			10.45458	87.77050	10.45646	87.75804	11.87	38,267,938.00	436	84,34
R2037	On	04/08/2022	Bond Future			10.63275	84.64559	10.63470	84.63300	11.95	0.00	0	49,47
R2037	On	03/11/2022	Bond Future			10.78712	85.83501	10.78908	85.82264	11.46	0.00	0	
R2037	On	02/02/2023	Bond Future			10.95436	82.79925	10.95636	82.78693	11.76	0.00	0	
Total R2037 Future											5,120,235,655.80	58,965	133,76
R2037	On	03/02/2022	Bond Future	11.47	Put		0.00000	0.00000	0,000	15.46	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		7,398.89000	7.39889	7,548,180	15.43	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		0.00000	0.00000	0,000	15.43	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		7,458.35000	7.45835	7,607,640	15.45	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		0.00000	0.00000	0,000	15.45	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		7,517.74000	7.51774	7,667,030	15.46	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		8,694.15000	8.69415	8,701,080	14.20	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		205.55000	0.20555	200,020	14.20	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		8,588.09000	8.58809	8,594,890	14.17	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		213.07000	0.21307	207,410	14.17	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		8,641.11000	8.64111	8,647,980	14.19	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		209.27000	0.20927	203,680	14.19	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		6,022.93000	6.02293	6,025,830	12.89	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		1,170.34000	1.17034	1,160,650	12.89	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		1,296.94000	1.29694	1,294,430	11.12	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/08/2022	Bond Future	10.10	Put		4,854.06000	4.85406	4,838,960	11.12	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		3,748.11000	3.74811	3,748,120	12.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		2,075.40000	2.07540	2,062,920	12.12	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		5,072.75000	5.07275	5,074,500	12.53	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.89	Put		2,123.68000	2.12368	2,111,100	12.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		3,786.66000	3.78666	3,786,720	12.11	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		2,099.54000	2.09954	2,087,010	12.11	0.00	0	!
R2037	On	04/08/2022	Bond Future	11.21	Put		1,476.54000	1.47654	1,465,700	12.53	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		8,553.14000	8.55314	8,558,680	13.83	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		656.27000	0.65627	649,220	13.83	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.91	Call		3,825.14000	3.82514	3,825,250	12.12	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		5,378.02000	5.37802	5,380,250	12.08	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		2,124.30000	2.12430	2,114,160	12.08	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		5,296.03000	5.29603	5,298,180	12.05	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		2,161.46000	2.16146	2,151,240	12.05	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		5,337.12000	5.33712	5,339,300	12.07	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		2,142.94000	2.14294	2,132,750	12.07	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		3,628.37000	3.62837	3,617,460	11.79	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		4,173.65000	4.17365	4,175,080	11.80	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		3,600.11000	3.60011	3,589,220	11.80	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		4,108.36000	4.10836	4,109,730	11.78	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		3,656.83000	3.65683	3,645,880	11.78	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		4,140.94000	4.14094	4,142,350	11.79	0.00	0	
Total R2037 Option											0.00	0	2,20
Total For R2037											5,120,235,655.80	58,965	136,00
R2040	On	03/02/2022	Bond Future			10.37500	89.09180	10.38687	89.00435	12.87	2,029,422,112.20	22,779	
R2040	On	05/05/2022	Bond Future			10.55896	90.05094	10.55040	90.11238	12.49	27,915,791.40	310	61,20
R2040	On	04/08/2022	Bond Future			10.73093	86.70507	10.72201	86.76744	12.60	0.00	0	39,50
R2040	On	03/11/2022	Bond Future			10.87974	87.92354	10.87044	87.98714	12.08	0.00	0	
R2040	On	02/02/2023	Bond Future			11.04057	84.66727	11.03088	84.73196	12.42	0.00	0	
Total R2040 Future											2,057,337,903.60	23,089	100,70
R2040	On	03/02/2022	Bond Future	10.60	Call		1,548.66000	1.54866	1,634,980	13.27	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		0.00000	0.00000	0,000	16.06	0.00	0	
R2040	On	03/02/2022	Bond Future	10.60	Put		1.13000	0.00113	0,000	13.27	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		8,082.94000	8.08294	8,170,390	16.03	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		0.00000	0.00000	0,000	16.03	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		8,146.23000	8.14623	8,233,680	16.04	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		0.00000	0.00000	0,000	16.04	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		8,209.44000	8.20944	8,296,890	16.06	0.00	0	

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	9.82	Put		5,900.99000	5.90099	5,946,480	11.30	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		2,340.25000	2.34025	2,295,930	12.59	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call		9,218.67000	9.21867	9,156,600	15.08	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Put		2,199.67000	2.19967	2,216,790	12.59	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		245.13000	0.24513	244,500	15.08	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		9,274.97000	9.27497	9,212,880	15.10	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		240.90000	0.24090	240,250	15.10	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		402.65000	0.40265	386,700	11.30	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call		15,390.48000	15.39048	15,328,620	16.08	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		23.13000	0.02313	22,710	16.08	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Call		9,162.37000	9.16237	9,100,310	15.07	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		249.44000	0.24944	248,820	15.07	0.00	0	
R2040	On	04/08/2022	Bond Future	9.70	Call		516.87000	0.51687	503,190	11.12	0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Put		8,151.02000	8.15102	8,199,710	11.12	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		2,999.79000	2.99979	2,959,700	12.54	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.03	Put		2,184.43000	2.18443	2,199,730	12.93	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		4,341.62000	4.34162	4,294,360	12.94	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		3,154.00000	3.15400	3,176,280	12.54	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		2,160.58000	2.16058	2,175,690	12.94	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		4,384.97000	4.38497	4,337,530	12.96	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		2,136.74000	2.13674	2,151,670	12.96	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		10,275.40000	10.27540	10,215,550	15.13	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		596.08000	0.59608	598,600	15.13	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.03	Call		4,298.19000	4.29819	4,251,120	12.93	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		5,694.24000	5.69424	5,645,740	12.49	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,250.50000	2.25050	2,265,600	12.49	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		5,737.93000	5.73793	5,689,280	12.50	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,230.05000	2.23005	2,245,000	12.50	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		5,781.72000	5.78172	5,732,930	12.52	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,209.77000	2.20977	2,224,580	12.52	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		3,923.80000	3.92380	3,947,420	12.52	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		4,445.09000	4.44509	4,404,330	12.50	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		3,985.27000	3.98527	4,009,200	12.50	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		4,480.46000	4.48046	4,439,550	12.51	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		3,954.43000	3.95443	3,978,210	12.51	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		4,515.95000	4.51595	4,474,880	12.52	0.00	0	
Total R2040 Option											0.00	0	4,90
Total For R2040											2,057,337,903.60	23,089	105,70
R2044	On	03/02/2022	Bond Future			10.43500	85.76781	10.45178	85.64148	13.62	1,936,980,221.04	22,584	

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			10.61613	86.64424	10.60748	86.70768		13.21	92,016,182.88	1,062	54,36
R2044	On	04/08/2022			10.77956	83.37969	10.77057	83.44395		13.34	0.00	0	21,66
R2044	On	03/11/2022			10.92077	84.55141	10.91139	84.61703		12.79	0.00	0	
R2044	On	02/02/2023			11.07302	81.37239	11.06325	81.43915		13.16	0.00	0	
Total R2044 Future											2,028,996,403.92	23,646	76,06
R2044	On	03/02/2022	11.59	Call			7,897.24000	7.89724	8,023,570	17.00	0.00	0	
R2044	On	03/02/2022	11.59	Put			0.00000	0.00000	0,000	17.00	0.00	0	
R2044	On	03/02/2022	11.60	Call			7,961.14000	7.96114	8,087,470	17.02	0.00	0	
R2044	On	03/02/2022	11.60	Put			0.00000	0.00000	0,000	17.02	0.00	0	
R2044	On	03/02/2022	11.61	Call			8,024.95000	8.02495	8,151,280	17.04	0.00	0	
R2044	On	03/02/2022	11.61	Put			0.00000	0.00000	0,000	17.04	0.00	0	
R2044	On	05/05/2022	11.91	Call			8,984.78000	8.98478	8,920,950	15.52	0.00	0	
R2044	On	05/05/2022	11.91	Put			255.03000	0.25503	254,640	15.52	0.00	0	
R2044	On	05/05/2022	11.92	Call			9,041.39000	9.04139	8,977,540	15.54	0.00	0	
R2044	On	05/05/2022	11.92	Put			250.56000	0.25056	250,150	15.54	0.00	0	
R2044	On	05/05/2022	11.93	Call			9,097.99000	9.09799	9,034,120	15.55	0.00	0	
R2044	On	05/05/2022	11.93	Put			246.17000	0.24617	245,740	15.55	0.00	0	
R2044	On	04/08/2022	11.10	Put			2,186.94000	2.18694	2,202,300	13.80	0.00	0	
R2044	On	04/08/2022	11.08	Call			4,400.96000	4.40096	4,352,440	13.77	0.00	0	
R2044	On	04/08/2022	11.08	Put			2,235.54000	2.23554	2,251,280	13.77	0.00	0	
R2044	On	04/08/2022	11.09	Call			4,444.84000	4.44484	4,396,130	13.79	0.00	0	
R2044	On	04/08/2022	11.09	Put			2,211.00000	2.21100	2,226,550	13.79	0.00	0	
R2044	On	04/08/2022	11.10	Call			4,489.10000	4.48910	4,440,200	13.80	0.00	0	
R2044	On	03/11/2022	11.40	Call			5,675.25000	5.67525	5,625,670	13.24	0.00	0	
R2044	On	03/11/2022	11.40	Put			2,369.24000	2.36924	2,385,280	13.24	0.00	0	
R2044	On	03/11/2022	11.41	Call			5,718.96000	5.71896	5,669,230	13.26	0.00	0	
R2044	On	03/11/2022	11.41	Put			2,347.60000	2.34760	2,363,490	13.26	0.00	0	
R2044	On	03/11/2022	11.39	Call			5,631.36000	5.63136	5,581,950	13.23	0.00	0	
R2044	On	03/11/2022	11.39	Put			2,390.79000	2.39079	2,407,000	13.23	0.00	0	
R2044	On	02/02/2023	11.14	Put			3,973.26000	3.97326	3,997,900	13.07	0.00	0	
R2044	On	02/02/2023	11.15	Call			4,531.24000	4.53124	4,488,950	13.08	0.00	0	
R2044	On	02/02/2023	11.15	Put			3,941.69000	3.94169	3,966,160	13.08	0.00	0	
R2044	On	02/02/2023	11.16	Call			4,567.39000	4.56739	4,524,930	13.08	0.00	0	
R2044	On	02/02/2023	11.16	Put			3,910.33000	3.91033	3,934,630	13.08	0.00	0	
R2044	On	02/02/2023	11.14	Call			4,495.21000	4.49521	4,453,090	13.07	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											2,028,996,403.92	23,646	76,06
R2048	On	03/02/2022			10.36500	89.41910	10.38672	89.24915		13.43	10,989,607,390.00	122,900	
R2048	On	05/05/2022			10.53758	85.89601	10.53406	85.92284		13.70	55,660,614.48	648	190,71

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	04/08/2022			10.69253	86.96494	10.68885	86.99228		13.14	0.00	0	6,0
R2048	On	03/11/2022			10.82724	83.78570	10.82338	83.81377		13.27	0.00	0	
R2048	On	02/02/2023			10.96983	85.01244	10.96580	85.04108		12.95	0.00	0	
Total R2048 Future											11,045,268,004.48	123,548	196,75
R2048	On	03/02/2022	11.49	Call			7,918.60000	7.91860	8,088,550	16.58	0.00	0	
R2048	On	03/02/2022	11.00	Call			4,567.41000	4.56741	4,737,360	15.55	6,158,568.00	1,300	
R2048	On	03/02/2022	10.20	Put			1,481.25000	1.48125	1,310,270	12.37	0.00	0	
R2048	On	03/02/2022	11.47	Call			7,786.65000	7.78665	7,956,600	16.54	0.00	0	
R2048	On	03/02/2022	11.47	Put			0.00000	0.00000	0,000	16.54	0.00	0	
R2048	On	03/02/2022	11.48	Call			7,852.68000	7.85268	8,022,630	16.56	0.00	0	
R2048	On	03/02/2022	11.48	Put			0.00000	0.00000	0,000	16.56	0.00	0	
R2048	On	03/02/2022	10.50	Call			899.61000	0.89961	1,046,900	13.43	0.00	0	
R2048	On	03/02/2022	11.49	Put			0.00000	0.00000	0,000	16.58	0.00	0	
R2048	On	03/02/2022	10.70	Call			2,387.71000	2.38771	2,557,640	14.25	0.00	0	
R2048	On	03/02/2022	10.70	Put			0.02000	0.00002	0,000	14.25	0.00	0	
R2048	On	03/02/2022	10.90	Call			3,852.06000	3.85206	4,022,010	15.12	3,619,809.00	900	
R2048	On	03/02/2022	10.90	Put			0.00000	0.00000	0,000	15.12	0.00	0	
R2048	On	03/02/2022	10.50	Put			22.66000	0.02266	0,000	13.43	0.00	0	
R2048	On	03/02/2022	11.00	Put			0.00000	0.00000	0,000	15.55	0.00	0	
R2048	On	03/02/2022	10.30	Call			36.90000	0.03690	0,000	12.65	0.00	0	
R2048	On	03/02/2022	10.30	Put			718.93000	0.71893	512,080	12.65	0.00	0	
R2048	On	03/02/2022	10.40	Call			298.23000	0.29823	273,560	13.04	0.00	0	
R2048	On	03/02/2022	10.40	Put			194.62000	0.19462	0,000	13.04	0.00	0	
R2048	On	03/02/2022	9.80	Call			0.00000	0.00000	0,000	11.99	0.00	0	
R2048	On	03/02/2022	9.80	Put			4,803.60000	4.80360	4,633,650	11.99	0.00	0	
R2048	On	03/02/2022	10.00	Call			0.00000	0.00000	0,000	12.02	0.00	0	
R2048	On	03/02/2022	10.00	Put			3,115.26000	3.11526	2,945,310	12.02	0.00	0	
R2048	On	03/02/2022	10.20	Call			1.03000	0.00103	0,000	12.37	0.00	0	
R2048	On	05/05/2022	11.81	Call			9,125.00000	9.12500	9,094,430	16.37	0.00	0	
R2048	On	05/05/2022	11.81	Put			291.42000	0.29142	287,680	16.37	0.00	0	
R2048	On	05/05/2022	11.79	Call			9,009.53000	9.00953	8,978,900	16.33	0.00	0	
R2048	On	05/05/2022	11.79	Put			301.69000	0.30169	297,890	16.33	0.00	0	
R2048	On	05/05/2022	11.80	Call			9,067.23000	9.06723	9,036,630	16.35	0.00	0	
R2048	On	05/05/2022	11.80	Put			296.48000	0.29648	292,710	16.35	0.00	0	
R2048	On	04/08/2022	10.98	Put			2,305.92000	2.30592	2,307,700	13.42	0.00	0	
R2048	On	04/08/2022	11.00	Put			2,252.94000	2.25294	2,254,580	13.44	0.00	0	
R2048	On	04/08/2022	9.70	Call			0.00000	0.00000	537,890	11.59	1,290,936.00	2,400	2,40
R2048	On	04/08/2022	9.70	Put			0.00000	0.00000	8,514,460	11.59	0.00	0	
R2048	On	04/08/2022	10.40	Call			0.00000	0.00000	2,162,910	12.70	5,190,984.00	2,400	2,40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2048	On	04/08/2022	Bond Future	10.40	Put		0.00000	0.00000	4,385,850	12.70		0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		4,421.94000	4.42194	4,396,380	13.42		0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		4,466.32000	4.46632	4,440,690	13.43		0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		2,279.29000	2.27929	2,281,000	13.43		0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		4,510.88000	4.51088	4,485,180	13.44		0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		5,856.27000	5.85627	5,831,090	13.97		0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		2,512.71000	2.51271	2,515,600	13.97		0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		5,902.05000	5.90205	5,876,810	13.98		0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		2,490.89000	2.49089	2,493,720	13.98		0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		5,947.93000	5.94793	5,922,620	14.00		0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		2,469.27000	2.46927	2,472,030	14.00		0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		4,768.46000	4.76846	4,746,660	13.01		0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		4,033.71000	4.03371	4,040,550	13.01		0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		4,806.23000	4.80623	4,784,360	13.02		0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		4,001.58000	4.00158	4,008,350	13.02		0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		4,730.47000	4.73047	4,708,740	13.00		0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		4,065.74000	4.06574	4,072,650	13.00		0.00	0	
Total R2048 Option											16,260,297.00	7,000	4,80	
Total For R2048											11,061,528,301.48	130,548	201,55	
R209	On	03/02/2022	Bond Future			10.06500	73.78473	10.09182	73.62660	12.31		402,938,410.53	5,461	
R209	On	05/05/2022	Bond Future			10.24462	71.41082	10.24638	71.40069	12.49		21,637,478.46	303	18,60
R209	On	04/08/2022	Bond Future			10.40242	72.33111	10.40422	72.32099	11.99		0.00	0	1,50
R209	On	03/11/2022	Bond Future			10.54651	70.20245	10.54832	70.19248	12.02		0.00	0	
R209	On	02/02/2023	Bond Future			10.69913	71.19982	10.70098	71.18984	11.75		0.00	0	
Total R209 Future											424,575,888.99	5,764	20,10	
R209	On	03/02/2022	Bond Future	11.04	Put		0.00000	0.00000	0,000	14.80		0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		5,182.16000	5.18216	5,340,290	14.76		0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		0.00000	0.00000	0,000	14.76		0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		5,235.04000	5.23504	5,393,170	14.78		0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		0.00000	0.00000	0,000	14.78		0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		5,287.87000	5.28787	5,446,000	14.80		0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		234.93000	0.23493	229,260	14.71		0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call		621.71000	0.62171	616,970	11.67		0.00	0	8,50
R209	On	05/05/2022	Bond Future	9.75	Put		3,560.80000	3.56080	3,545,930	11.67		0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Call		1,796.06000	1.79606	1,791,540	12.49		0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		6,664.45000	6.66445	6,668,840	14.69		0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Put		1,775.23000	1.77523	1,760,580	12.49		0.00	0	9,00
R209	On	05/05/2022	Bond Future	10.75	Call		3,601.21000	3.60121	3,600,240	13.30		0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		784.32000	0.78432	773,220	13.30		0.00	0	3,00

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	05/05/2022	Bond Future	11.44	Put		239.26000	0.23926	233,520	14.69	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		6,710.39000	6.71039	6,714,850	14.71	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		9,240.72000	9.24072	9,248,030	15.64	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		85.05000	0.08505	82,230	15.64	0.00	0	12,00
R209	On	05/05/2022	Bond Future	11.43	Call		6,618.54000	6.61854	6,622,860	14.67	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		243.67000	0.24367	237,860	14.67	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		1,968.33000	1.96833	1,957,520	12.09	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,938.17000	2.93817	2,937,390	12.07	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		2,014.16000	2.01416	2,003,260	12.07	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,970.24000	2.97024	2,969,500	12.08	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		1,991.04000	1.99104	1,980,180	12.08	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		3,002.65000	3.00265	3,001,960	12.09	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		4,470.23000	4.47023	4,471,600	12.62	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		1,885.79000	1.88579	1,877,190	12.62	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		4,399.57000	4.39957	4,400,870	12.59	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		1,919.74000	1.91974	1,911,070	12.59	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		4,434.86000	4.43486	4,436,190	12.60	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		1,902.70000	1.90270	1,894,060	12.60	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,098.80000	3.09880	3,089,710	11.78	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		3,605.09000	3.60509	3,606,010	11.79	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,074.12000	3.07412	3,065,060	11.79	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		3,547.82000	3.54782	3,548,690	11.77	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,123.64000	3.12364	3,114,530	11.77	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		3,576.41000	3.57641	3,577,300	11.78	0.00	0	
Total R209 Option											0.00	0	32,60
Total For R209											424,575,888.99	5,764	52,70
R210	On	03/02/2022	Bond Future			214.41192	214.41192	214.32440	214.32440		241,427,821.92	1,126	
R210	On	05/05/2022	Bond Future			214.25983	214.25983	214.17331	214.17331		0.00	0	1,00
R210	On	04/08/2022	Bond Future			217.07353	217.07353	216.98605	216.98605		0.00	0	20
R210	On	03/11/2022	Bond Future			217.24188	217.24188	217.15414	217.15414		0.00	0	
R210	On	02/02/2023	Bond Future			220.37418	220.37418	220.28556	220.28556		0.00	0	
Total R210 Future											241,427,821.92	1,126	1,30
Total For R210											241,427,821.92	1,126	1,30
R213	On	03/02/2022	Bond Future			9.49000	88.19916	9.49708	88.16096	9.35	1,581,763,735.44	17,934	
R213	On	05/05/2022	Bond Future			9.67955	85.68925	9.67633	85.70611	9.58	14,138,726.25	165	22,70
R213	On	04/08/2022	Bond Future			9.87122	86.75837	9.86784	86.77553	9.13	0.00	0	
R213	On	03/11/2022	Bond Future			10.03865	84.45791	10.03504	84.47571	9.12	0.00	0	
R213	On	02/02/2023	Bond Future			10.21971	85.69148	10.21590	85.70970	8.88	0.00	0	
Total R213 Future											1,595,902,461.69	18,099	22,70

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	03/02/2022	Bond Future	8.63	Call			0.00000	0.00000	0,000	8.41	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Put			4,845.75000	4.84575	4,807,550	8.41	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			0.00000	0.00000	0,000	11.18	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Call			5,689.60000	5.68960	5,727,800	11.77	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			0.00000	0.00000	0,000	11.77	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Call			6,033.86000	6.03386	6,072,060	11.88	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			0.00000	0.00000	0,000	10.74	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call			3,429.41000	3.42941	3,467,610	11.00	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			0.00000	0.00000	0,000	11.00	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Call			3,531.62000	3.53162	3,569,820	11.04	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put			1,898.56000	1.89856	1,860,360	8.66	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			3,938.80000	3.93880	3,977,000	11.18	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			0.00000	0.00000	0,000	10.62	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			2,502.05000	2.50205	2,540,250	10.65	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			0.00000	0.00000	0,000	10.65	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			2,553.92000	2.55392	2,592,120	10.68	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			0.00000	0.00000	0,000	11.88	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Call			2,657.55000	2.65755	2,695,750	10.74	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Put			1,511.32000	1.51132	1,473,110	8.75	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			481.47000	0.48147	483,880	9.56	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			35.79000	0.03579	0,000	9.56	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Call			1,403.02000	1.40302	1,441,070	10.04	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			0.00000	0.00000	0,000	11.04	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call			2,450.13000	2.45013	2,488,330	10.62	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			0.00000	0.00000	0,000	8.45	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Put			3,868.40000	3.86840	3,830,200	8.45	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			0.00000	0.00000	0,000	8.66	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			0.15000	0.00015	0,000	10.04	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			0.00000	0.00000	0,000	10.68	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			0.01000	0.00001	0,000	8.75	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			321.52000	0.32152	318,360	10.69	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			5,174.01000	5.17401	5,154,000	10.71	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			315.83000	0.31583	312,680	10.71	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			5,216.91000	5.21691	5,196,920	10.72	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			310.24000	0.31024	307,110	10.72	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			5,131.16000	5.13116	5,111,140	10.69	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			2,247.71000	2.24771	2,232,790	9.05	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			2,186.01000	2.18601	2,188,250	9.05	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			2,274.44000	2.27444	2,259,450	9.06	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			2,162.04000	2.16204	2,164,210	9.06	0.00	0	

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	Call		2,301.33000	2.30133	2,286,280	9.06	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		2,138.28000	2.13828	2,140,390	9.06	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Call		3,607.93000	3.60793	3,592,260	9.39	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		2,191.16000	2.19116	2,178,250	9.02	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		1,924.10000	1.92410	1,926,100	9.42	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		2,528.95000	2.52895	2,515,210	9.11	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		2,801.01000	2.80101	2,805,070	9.11	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		3,082.76000	3.08276	3,067,920	9.24	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		2,322.84000	2.32284	2,325,800	9.24	0.00	0	47
R213	On	03/11/2022	Bond Future	9.84	Put		3,160.37000	3.16037	3,165,260	9.02	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Put		1,976.38000	1.97638	1,978,510	9.39	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		875.20000	0.87520	867,260	8.49	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		5,496.11000	5.49611	5,505,970	8.49	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		959.37000	0.95937	950,990	8.54	452,671.24	476	47
R213	On	03/11/2022	Bond Future	9.19	Put		5,264.01000	5.26401	5,273,430	8.54	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		3,638.63000	3.63863	3,622,910	9.40	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		1,959.00000	1.95900	1,961,080	9.40	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		3,669.15000	3.66915	3,653,390	9.41	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		1,941.48000	1.94148	1,943,520	9.41	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		3,699.78000	3.69978	3,683,980	9.42	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		3,529.18000	3.52918	3,534,860	8.75	1,682,593.36	476	47
R213	On	02/02/2023	Bond Future	10.21	Call		3,014.26000	3.01426	3,000,710	8.86	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		3,374.31000	3.37431	3,360,120	8.94	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		3,042.50000	3.04250	3,047,170	8.86	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		2,735.90000	2.73590	2,739,930	8.94	1,304,206.68	476	47
R213	On	02/02/2023	Bond Future	9.16	Call		996.30000	0.99630	988,750	8.22	470,645.00	476	47
R213	On	02/02/2023	Bond Future	9.16	Put		6,250.04000	6.25004	6,260,710	8.22	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		2,536.60000	2.53660	2,524,060	8.75	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		3,039.03000	3.03903	3,025,440	8.86	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,019.42000	3.01942	3,024,050	8.86	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		3,064.25000	3.06425	3,050,610	8.87	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		2,996.83000	2.99683	3,001,410	8.87	0.00	0	
Total R213 Option											3,910,116.28	1,904	3,45
Total For R213											1,599,812,577.97	20,003	26,24
R214	On	03/02/2022	Bond Future			10.38500	70.90719	10.39674	70.83521	13.43	822,807,032.76	11,604	
R214	On	05/05/2022	Bond Future			10.54986	68.39863	10.54636	68.41960	13.67	18,125,636.95	265	17,00
R214	On	04/08/2022	Bond Future			10.70704	69.24980	10.70340	69.27110	13.12	0.00	0	1,30
R214	On	03/11/2022	Bond Future			10.84392	66.95429	10.84010	66.97621	13.24	0.00	0	
R214	On	02/02/2023	Bond Future			10.98867	67.93452	10.98469	67.95688	12.94	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R214 Future												840,932,669.71	11,869	18,36
R214	On	03/02/2022	Bond Future	11.39	Call			5,684.98000	5.68498	5,756,960	16.35	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			0.00000	0.00000	0,000	16.35	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			5,738.36000	5.73836	5,810,340	16.37	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			0.00000	0.00000	0,000	16.37	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			5,791.67000	5.79167	5,863,650	16.39	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			0.00000	0.00000	0,000	16.39	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			273.50000	0.27350	270,280	16.18	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			6,867.74000	6.86774	6,843,570	16.19	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put			268.74000	0.26874	265,540	16.19	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			6,914.02000	6.91402	6,889,880	16.21	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			264.12000	0.26412	260,950	16.21	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call			6,821.53000	6.82153	6,797,340	16.18	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call			3,426.95000	3.42695	3,407,050	13.38	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			1,894.22000	1.89422	1,895,620	13.38	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			3,461.72000	3.46172	3,441,770	13.40	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			1,872.58000	1.87258	1,873,930	13.40	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			3,496.65000	3.49665	3,476,630	13.41	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			1,851.16000	1.85116	1,852,440	13.41	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			1,858.98000	1.85898	1,861,030	13.64	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			4,668.54000	4.66854	4,648,760	13.62	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			1,893.76000	1.89376	1,895,900	13.62	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			4,704.70000	4.70470	4,684,880	13.63	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			1,876.29000	1.87629	1,878,390	13.63	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			4,740.96000	4.74096	4,721,090	13.64	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			3,812.67000	3.81267	3,795,530	13.02	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			3,224.97000	3.22497	3,230,190	13.02	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			3,752.81000	3.75281	3,735,790	13.00	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			3,276.09000	3.27609	3,281,430	13.00	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			3,782.55000	3.78255	3,765,470	13.01	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			3,250.31000	3.25031	3,255,590	13.01	0.00	0	
Total R214 Option												0.00	0	
Total For R214												840,932,669.71	11,869	18,36
Total for Bond												40,817,351,971.81	440,576	1,193,94
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	

Contract 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 ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
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	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/02/2022 GOVI			829.08100	829.08100	828.07700	828.07700				306,759,970.00	37	
GOVI On 05/05/2022 GOVI			838.26700	838.26700	838.38700	838.38700				0.00	0	98
GOVI On 04/08/2022 GOVI			848.95400	848.95400	849.07500	849.07500				0.00	0	
GOVI On 03/11/2022 GOVI			860.96500	860.96500	861.09200	861.09200				0.00	0	
GOVI On 02/02/2023 GOVI			873.17500	873.17500	873.30600	873.30600				0.00	0	
Total GOVI Future										306,759,970.00	37	98

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	03/02/2022	GOVI	792.74	Call			353,370.00000	35.33700	363,410,000		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			353,270.00000	35.32700	363,310,000		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			353,170.00000	35.31700	363,210,000		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	Call			501,570.00000	50.15700	500,370,000		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			501,470.00000	50.14700	500,270,000		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			501,370.00000	50.13700	500,170,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Put			0.00000	0.00000	0,000		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			297,950.00000	29.79500	296,740,000		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			298,150.00000	29.81500	296,940,000		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			298,050.00000	29.80500	296,840,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call			406,620.00000	40.66200	405,350,000		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			406,820.00000	40.68200	405,550,000		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			406,720.00000	40.67200	405,450,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call			224,660.00000	22.46600	223,350,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call			224,860.00000	22.48600	223,550,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			224,760.00000	22.47600	223,450,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												306,759,970.00	37	98
Total for GOVI												306,759,970.00	37	98
AL37	On	03/02/2022	Index Future			820.68200	820.68200	819.99300	819.99300			0.00	0	
AL37	On	05/05/2022	Index Future			829.79400	829.79400	830.20200	830.20200			0.00	0	
AL37	On	04/08/2022	Index Future			840.37300	840.37300	840.78600	840.78600			0.00	0	
AL37	On	03/11/2022	Index Future			852.26200	852.26200	852.68600	852.68600			0.00	0	
AL37	On	02/02/2023	Index Future			864.34900	864.34900	864.78000	864.78000			0.00	0	
Total AL37 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 AL37										0.00	0	
AL7T On 03/02/2022 Index Future			942.79800	942.79800	941.78500	941.78500				0.00	0	
AL7T On 05/05/2022 Index Future			953.90800	953.90800	953.50900	953.50900				0.00	0	
AL7T On 04/08/2022 Index Future			966.06900	966.06900	965.66600	965.66600				0.00	0	
AL7T On 03/11/2022 Index Future			979.73700	979.73700	979.33200	979.33200				0.00	0	
AL7T On 02/02/2023 Index Future			993.63100	993.63100	993.22300	993.22300				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 03/02/2022 Index Future			840.37800	840.37800	839.34400	839.34400			747,936,420.00		89	
ALBI On 05/05/2022 Index Future			849.69700	849.69700	849.79300	849.79300			0.00		0	12
ALBI On 04/08/2022 Index Future			860.52900	860.52900	860.62800	860.62800			0.00		0	9
ALBI On 03/11/2022 Index Future			872.70400	872.70400	872.80800	872.80800			0.00		0	
ALBI On 02/02/2023 Index Future			885.08000	885.08000	885.18700	885.18700			0.00		0	
Total ALBI Future									747,936,420.00		89	21
Total For ALBI									747,936,420.00		89	21
IGOV On 03/02/2022 Index Future			309.04700	309.04700	308.81400	308.81400			0.00		0	
IGOV On 05/05/2022 Index Future			312.98600	312.98600	312.73500	312.73500			0.00		0	45
IGOV On 04/08/2022 Index Future			317.05200	317.05200	316.79800	316.79800			0.00		0	
IGOV On 03/11/2022 Index Future			321.61200	321.61200	321.35700	321.35700			0.00		0	
IGOV On 02/02/2023 Index Future			326.24700	326.24700	325.98800	325.98800			0.00		0	
Total IGOV Future									0.00		0	45
Total For IGOV									0.00		0	45
Total for Index									747,936,420.00		89	71
JIBAR f On 16/02/2022 Jibar Future			4.14500	95.85500	4.13500	95.86500			0.00		0	
JIBAR f On 16/03/2022 Jibar Future			4.19500	95.80500	4.17500	95.82500			0.00		0	
JIBAR f On 20/04/2022 Jibar Future			4.47000	95.53000	4.46000	95.54000			0.00		0	
JIBAR f On 18/05/2022 Jibar Future			4.51000	95.49000	4.50000	95.50000			0.00		0	
JIBAR f On 15/06/2022 Jibar Future			4.78500	95.21500	4.80000	95.20000			0.00		0	7
JIBAR f On 20/07/2022 Jibar Future			4.85000	95.15000	4.86000	95.14000			0.00		0	
JIBAR f On 21/09/2022 Jibar Future			5.18000	94.82000	5.20500	94.79500			0.00		0	
JIBAR f On 21/12/2022 Jibar Future			5.69500	94.30500	5.73000	94.27000			0.00		0	6
JIBAR f On 15/03/2023 Jibar Future			6.06000	93.94000	6.04000	93.96000			0.00		0	
JIBAR f On 21/06/2023 Jibar Future			6.26000	93.74000	6.30000	93.70000			0.00		0	
JIBAR f On 20/09/2023 Jibar Future			6.46500	93.53500	6.52500	93.47500			0.00		0	7
JIBAR f On 20/12/2023 Jibar Future			6.63000	93.37000	6.61500	93.38500			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
Total for Derivatives :									41,872,048,361.81	440,702	1,195,86	
ABCPI3 On 07/12/2023 Spot Bond			2.75000	316.24388	2.75000	316.16509				0.00	0	3,306,200,00
Total ABCPI3 SPOT										0.00	0	3,306,200,00
Total For ABCPI3										0.00	0	3,306,200,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.81022				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.94833				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.04103	9.65000	101.01488				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			10.77000	92.68611	10.77000	92.65941				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.12176				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.81541				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.00502				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.56842				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.66952				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.31726				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.67396				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	101.19154				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.85275				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.78105				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.51063				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.64810				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.59142				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.48634				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.02069				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.61704				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.87040				0.00	0	
Total ABFN36 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.28167				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.14921				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.94759				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.14756				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.04380				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.35450				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.29558				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.30465				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.31118				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.63479				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.94490				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.99095				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN48 On 30/03/2024 Spot Bond					0.00000	100.72806				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN49 On 30/03/2026 Spot Bond					0.00000	100.48813				0.00	0	30,000,00
Total ABFN50 SPOT										0.00	0	30,000,00
Total For ABFN50										0.00	0	30,000,00
ABFN50 On 30/03/2028 Spot Bond					0.00000	100.59878				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN51 On 30/03/2031 Spot Bond					0.00000	100.38487				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.29201				0.00	0	100,000,00
Total ABJ01 SPOT										0.00	0	100,000,00
Total For ABJ01										0.00	0	100,000,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.03614				0.00	0	300,000,00
Total ABJ02 SPOT										0.00	0	300,000,00
Total For ABJ02										0.00	0	300,000,00
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.21065				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	102.06328				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.13000	7.13000	7.13000	148.86802				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	33.21309	100.00000	33.13299				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.88000	2.88000	2.88000	154.58915				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN62 On 31/03/2028 Spot Bond			3.82000	3.82000	3.82000	205.32440				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.38000	4.38000	4.38000	232.95426				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.97500	6.97500	6.97500	104.19602				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.59000	7.59000	7.59000	113.02761				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.41500	103.38047	5.41500	103.36535				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.50500	105.48943	5.50500	105.47361				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.28000	112.60625	7.28000	112.58401				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.85500	115.26311	7.85500	115.23858				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.94500	109.61260	5.94500	109.59486				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.67500	107.91527	7.67500	107.89282				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	14.52761	100.00000	14.49510				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			2.07000	319.98567	2.07000	319.91184				0.00	0	1,478,000,00
Total ABS12 SPOT										0.00	0	1,478,000,00

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 ABSI2										0.00	0	1,478,000,00
ABX01 On 10/07/2024 Spot Bond			10.46500	10.46500	10.46500	101.80020				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.85723				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.83060				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.59911				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.82822				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.82822				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.85090				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.85090				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	169.83340				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	172.97200				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.78558				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.67936				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.24873				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.48929				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.38658				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.59480				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.04933				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.29611				0.00	39,000,000	213,000,00
Total AGT01 SPOT										0.00	39,000,000	213,000,00
Total For AGT01										0.00	39,000,000	213,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.69537				0.00	72,000,000	24,000,00
Total AGT02 SPOT										0.00	72,000,000	24,000,00
Total For AGT02										0.00	72,000,000	24,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	104.27353				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.67963				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.25677				0.00	0	30,000,00
Total AH2A11 SPOT										0.00	0	30,000,00
Total For AH2A11										0.00	0	30,000,00
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.26748				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AH2A3 On 18/07/2026 Spot Bond			7.89000	99.85092	7.89000	99.82957				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.28373				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.33784				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.40533				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.21875				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.16659				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.66500	109.17064	6.66500	109.15119				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.09289				0.00	0	30,000,00
Total AHF5A4 SPOT										0.00	0	30,000,00
Total For AHF5A4										0.00	0	30,000,00
AHF5B On 21/08/2023 Spot Bond					0.00000	101.22977				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.31399				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.18496				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.24536				0.00	0	
Total AHF6A1 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 AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.62908				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.22968				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.31388				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.90294				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.30045				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.14547				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.27178				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.24021				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.35598				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.31599				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.07113				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.96602				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.74500	107.72070	7.74500	107.69821				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.16500	104.02963	8.16500	104.00663				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.57500	93.66611	11.57500	93.63700				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.85000	184.67469	5.85000	184.61329				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.12955				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.65158				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.18467				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.88085				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.93036				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.38032				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.00007				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN02: On 07/12/2033 Spot Bond			4.73000	247.71244	4.73000	247.63749				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.23000	215.20637	5.23000	215.13837				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.69000	195.75973	4.69000	195.70073				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.92024				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.63089				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.70000	115.29527	4.70000	115.26039				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.71758				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.72852				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.80196				0.00	0	500,000,00
Total ASN204 SPOT										0.00	0	500,000,00
Total For ASN204										0.00	0	500,000,00
ASN20: On 24/08/2025 Spot Bond					0.00000	105.61830				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	101.08994				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.91758				0.00	0	
Total ASN264 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 ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.72050				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	99.87287				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.25501				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	101.22556				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.92259				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.64259				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.77758				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.16818				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.43500	4.43500	4.43500	107.91611				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.86500	4.86500	4.86500	101.98994				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.73593				0.00	0	500,000,00
Total ASN327 SPOT										0.00	0	500,000,00
Total For ASN327										0.00	0	500,000,00
ASN32 On 20/06/2024 Spot Bond					0.00000	100.84152				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	99.96761				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.09464				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			4.81000	113.70242	4.81000	113.66766				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.79087				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.71752				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.76675				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.75754				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.75754				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.10152				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.91079				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.74283				0.00	0	500,000.00
Total ASN373 SPOT										0.00	0	500,000.00
Total For ASN373										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
ASN37: On 20/12/2024 Spot Bond					0.00000	100.77083				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.27574				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.84123				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.84123				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.28245				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.74950				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	101.12441				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.79549				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.74417				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.87744				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.95835				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 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 ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	104.08784				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.66844				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.69006				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 01/07/2023 Spot Bond					0.00000	100.92459				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45 On 20/03/2023 Spot Bond					0.00000	101.43499				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	104.28556				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.26579				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.26864				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	100.17769				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	104.80494				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.10185				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.11845				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	100.75202				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	101.06228				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	116.91156				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	104.68414				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.74941				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond					0.00000	100.75252				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.75252				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 28/09/2025 Spot Bond					0.00000	100.72985				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.28500	100.09579	9.28500	100.07083				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.46500	99.96695	8.46500	99.94419				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			9.01500	98.57268	9.01500	98.54881				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN51' On 21/12/2026 Spot Bond			9.01500	98.57268	9.01500	98.54881				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52' On 31/07/2022 Spot Bond			9.10000	100.22705	9.10000	100.20311				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52' On 31/07/2024 Spot Bond			11.05000	100.23797	11.05000	100.20820				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53' On 31/07/2024 Spot Bond			11.00000	100.23693	11.00000	100.20728				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53' On 31/01/2024 Spot Bond			10.50000	100.22642	10.50000	100.19808				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53' On 31/01/2024 Spot Bond			10.50000	100.22642	10.50000	100.19808				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54' On 02/04/2026 Spot Bond					0.00000	100.59262				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54' On 31/01/2030 Spot Bond					0.00000	100.11210				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54' On 28/11/2022 Spot Bond					0.00000	101.57946				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54' On 31/07/2023 Spot Bond			10.60000	100.22852	10.60000	100.19993				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55' On 31/01/2024 Spot Bond			10.47000	101.88440	10.47000	100.19753				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55' On 31/01/2024 Spot Bond			10.55000	100.22746	10.55000	100.19901				0.00	0	
Total ASN558 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 ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	100.04720				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	100.19292				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	101.01663				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57 On 13/02/2023 Spot Bond					0.00000	100.46246				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57 On 20/12/2022 Spot Bond					0.00000	100.71755				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	100.79261				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58 On 14/11/2022 Spot Bond					0.00000	99.87337				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58 On 14/03/2022 Spot Bond					0.00000	101.03919				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	102.03596				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59 On 31/01/2023 Spot Bond			9.22000	100.19940	9.22000	100.17445				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59 On 11/04/2023 Spot Bond					0.00000	100.38570				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59 On 17/04/2023 Spot Bond					0.00000	100.29711				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN600 On 24/04/2023 Spot Bond					0.00000	100.15814				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.18009				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN600 On 28/02/2031 Spot Bond					0.00000	101.37344				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN600 On 31/01/2030 Spot Bond					0.00000	98.64028				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	100.13561				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610 On 31/03/2022 Spot Bond					0.00000	100.75976				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN610 On 06/05/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN610 On 21/12/2026 Spot Bond					0.00000	100.78741				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN610 On 28/02/2024 Spot Bond					0.00000	101.55431				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN610 On 11/05/2023 Spot Bond					0.00000	99.91784				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN620 On 21/12/2026 Spot Bond					0.00000	100.74432				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN62: On 28/02/2024 Spot Bond					0.00000	101.41996				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.06842				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.86417				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.95177				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.16462				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.05887				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.00111				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.40749				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.70906				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 11/02/2022 Spot Bond					0.00000	99.94560				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.15594				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.39370				0.00	0	
Total ASN667 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 ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.57266				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.65376				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.91052				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.95044				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.42500				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.34186				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.69082				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.11300				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.12892				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.48866				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.12810				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.81732				0.00	500,000,000	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
Total ASN700 SPOT										0.00	500,000,000	500,000,000
Total For ASN700										0.00	500,000,000	500,000,000
ASN70: On 20/06/2026 Spot Bond					0.00000	100.82398				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.73086				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	99.96660				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.84419				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.50290				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.71936				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.17859				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.47069				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.52794				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.93248				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.29140				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN73: On 05/06/2023 Spot Bond					0.00000	101.07871				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.12457				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.28962				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.71646				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 18/02/2022 Spot Bond					0.00000	101.07253				0.00	0	
Total ASN740 SPOT										0.00	0	
Total For ASN740										0.00	0	
ASN74: On 22/02/2022 Spot Bond					0.00000	101.09589				0.00	0	
Total ASN741 SPOT										0.00	0	
Total For ASN741										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.78402				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.79734				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	101.84734				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.11770				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75: On 28/02/2022 Spot Bond					0.00000	101.00513				0.00	0	
Total ASN754 SPOT										0.00	0	
Total For ASN754										0.00	0	
ASN75: On 28/02/2022 Spot Bond					0.00000	100.98056				0.00	0	
Total ASN755 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 ASN755										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	101.01458				0.00	0	
Total ASN757 SPOT										0.00	0	
Total For ASN757										0.00	0	
ASN75 On 31/05/2022 Spot Bond					0.00000	101.00631				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN75 On 01/03/2022 Spot Bond					0.00000	100.97193				0.00	0	
Total ASN759 SPOT										0.00	0	
Total For ASN759										0.00	0	
ASN76 On 01/03/2022 Spot Bond					0.00000	100.99056				0.00	0	
Total ASN760 SPOT										0.00	0	
Total For ASN760										0.00	0	
ASN76 On 10/03/2022 Spot Bond					0.00000	100.81905				0.00	0	
Total ASN761 SPOT										0.00	0	
Total For ASN761										0.00	0	
ASN76 On 17/03/2022 Spot Bond					0.00000	100.76689				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN76 On 22/03/2022 Spot Bond					0.00000	100.70396				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN76 On 21/12/2026 Spot Bond					0.00000	101.00224				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77 On 21/12/2026 Spot Bond					0.00000	100.94412				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77 On 22/03/2022 Spot Bond					0.00000	100.72105				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN77 On 29/03/2022 Spot Bond					0.00000	100.60636				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN77 On 05/04/2022 Spot Bond					0.00000	100.45133				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN778 On 11/04/2022 Spot Bond					0.00000	100.43247				0.00	0	
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN779 On 11/04/2022 Spot Bond					0.00000	100.39599				0.00	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN780 On 11/04/2022 Spot Bond					0.00000	100.38295				0.00	0	
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
ASN781 On 13/04/2022 Spot Bond					0.00000	100.35562				0.00	0	
Total ASN782 SPOT										0.00	0	
Total For ASN782										0.00	0	
ASN782 On 21/12/2026 Spot Bond			8.71884	8.71884	8.71884	108.30791				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 19/04/2022 Spot Bond					0.00000	100.26767				0.00	0	
Total ASN784 SPOT										0.00	0	
Total For ASN784										0.00	0	
ASN784 On 25/04/2022 Spot Bond					0.00000	100.19723				0.00	0	
Total ASN785 SPOT										0.00	0	
Total For ASN785										0.00	0	
ASN785 On 28/04/2022 Spot Bond					0.00000	100.14953				0.00	0	
Total ASN787 SPOT										0.00	0	
Total For ASN787										0.00	0	
ASN787 On 28/04/2022 Spot Bond					0.00000	100.15090				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN789 On 28/04/2022 Spot Bond					0.00000	100.15090				0.00	0	
Total ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.39500	104.09599	4.39500	104.08352				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW21 On 24/03/2022 Spot Bond			9.30000	103.48731	9.30000	103.46124				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	101.80831				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.12223				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.18699				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.53018				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.61500	101.25594	6.61500	101.23783			6,615,000,000,000.00	1,000,000,000	250,000,000	
Total BAW33 SPOT									6,615,000,000,000.00	1,000,000,000	250,000,000	
Total For BAW33									6,615,000,000,000.00	1,000,000,000	250,000,000	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.45849				0.00	9,780,000,000	6,040,000,000
Total BAW34 SPOT										0.00	9,780,000,000	6,040,000,000
Total For BAW34										0.00	9,780,000,000	6,040,000,000
BAW35 On 18/02/2022 Spot Bond					0.00000	99.86773				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.19101				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.23033				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.84533				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.86500	8.86500	8.86500	103.65409				0.00	0	
Total BAYA67 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 BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.07500	11.07500	11.07500	107.91005				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.77229				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.48252				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.71379				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.71412				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.69565				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.03216				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.67953				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.71446				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.89692				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.87052				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.04692				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.84451				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.89602				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.92063				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.08751				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.04317				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.73698				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.06078				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.81971				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.84505				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.81933				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.02448				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.38261				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.05044				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 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	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.02524				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.35832				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	101.07675				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.02480				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.02000	8.02000	8.02000	102.96020				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.00003				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.45746				0.00	0	500,000,00
Total BDX31 SPOT										0.00	0	500,000,00
Total For BDX31										0.00	0	500,000,00
BDX33 On 08/03/2023 Spot Bond					0.00000	101.00193				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	99.88784				0.00	0	1,330,000,00
Total BDX34 SPOT										0.00	0	1,330,000,00

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 BDX34										0.00	0	1,330,000,00
BDX35 On 16/06/2026 Spot Bond					0.00000	100.99415				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.95183				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.23873				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.65500	107.39211	7.65500	107.36984				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.33921				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.30862				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.55553				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.07365				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.68651				0.00	0	200,000,00
Total BGL18 SPOT										0.00	0	200,000,00
Total For BGL18										0.00	0	200,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	104.72702				0.00	400,000,000	200,000,00
Total BGL19 SPOT										0.00	400,000,000	200,000,00
Total For BGL19										0.00	400,000,000	200,000,00
BGT01 On 12/09/2022 Spot Bond					0.00000	103.64744				0.00	0	200,000,00
Total BGT01 SPOT										0.00	0	200,000,00
Total For BGT01										0.00	0	200,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	101.12818				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.31779				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.40500	107.48893	6.40500	107.47021				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.83500				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.45137				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.33407				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.19777				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.13055				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.43607				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.14300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.22000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	67.16700				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 06/07/2026 Spot Bond					0.00000	53.10900				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.98042				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	100.50814				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.56696				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	101.11248				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.89506				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	101.30364				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.51238				0.00	0	200,000,00
Total BPPF23 SPOT										0.00	0	200,000,00
Total For BPPF23										0.00	0	200,000,00
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.06150				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.59210				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.05712				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.05929				0.00	0	
Total BPPF30 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 BPPF30										0.00	0	
BPPF3 On 24/08/2022 Spot Bond					0.00000	101.03398				0.00	0	1,000,000,00
Total BPPF31 SPOT										0.00	0	1,000,000,00
Total For BPPF31										0.00	0	1,000,000,00
BPPF3 On 24/08/2024 Spot Bond					0.00000	101.18216				0.00	0	2,500,000,00
Total BPPF32 SPOT										0.00	0	2,500,000,00
Total For BPPF32										0.00	0	2,500,000,00
BPPF3 On 03/11/2022 Spot Bond					0.00000	100.05224				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.62122				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.04315				0.00	0	200,000,00
Total CBL29 SPOT										0.00	0	200,000,00
Total For CBL29										0.00	0	200,000,00
CBL30 On 02/11/2024 Spot Bond					0.00000	100.04120				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.59500	107.96383	7.59500	107.94172				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.76500	109.92439	7.76500	109.90139				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.36500	111.97187	8.36500	111.94652				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.78500	9.78500	9.78500	101.49932				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.09081				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	99.97879				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.49017				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.59497				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.26710				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.28582				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	109.57169	4.77000	107.25700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.37100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.54525				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.51500	109.91534	7.51500	109.89295				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	113.11084	8.70700	115.22900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN366 On 06/08/2023 Spot Bond					0.00000	100.00023				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.16513				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.10739				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	103.29395	10.98000	103.26346				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	111.31500				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	117.76655	6.50000	113.53900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.90900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.77756				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	99.88409				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	99.88503				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.58000	143.20820	5.58000	143.16150				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			6.02000	141.44356	6.02000	141.39576				0.00	0	
Total CLN454 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 CLN454										0.00	0	
CLN46 On 13/03/2022 Spot Bond			6.86500	104.37518	6.86500	104.35566				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46 On 14/03/2022 Spot Bond					0.00000	100.98010				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	100.72094				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	100.72590				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	101.51375				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN48 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48 On 28/07/2022 Spot Bond			6.66500	101.42647	6.66500	101.40851				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49 On 28/03/2022 Spot Bond					0.00000	100.72033				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49 On 20/06/2022 Spot Bond					0.00000	100.90958				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49 On 29/08/2022 Spot Bond					0.00000	101.20370				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49 On 04/09/2024 Spot Bond			7.06500	111.29912	7.06500	111.27777				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.76723				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.42949				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.45501				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.95513				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	100.53401				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.04892				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.69143				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	96.94979				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	103.99805	9.96000	103.97013				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.74729	10.01000	102.71973				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.29259				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	101.02685	9.60000	101.00125				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN52(On 12/03/2023 Spot Bond					0.00000	100.88676				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52(On 27/02/2023 Spot Bond					0.00000	101.09285				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52(On 09/09/2022 Spot Bond			9.20000	103.84899	9.20000	103.82320				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52(On 24/04/2023 Spot Bond					0.00000	100.73345				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52(On 26/04/2023 Spot Bond					0.00000	100.44329				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52(On 21/02/2024 Spot Bond					0.00000	102.36113				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52(On 25/11/2022 Spot Bond					0.00000	101.44665				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN53(On 12/03/2023 Spot Bond					0.00000	100.88676				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53(On 20/06/2023 Spot Bond					0.00000	100.84429				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53(On 18/07/2025 Spot Bond					0.00000	100.30017				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53(On 18/07/2025 Spot Bond			9.24500	103.78387	9.24500	103.75796				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53(On 18/07/2023 Spot Bond					0.00000	99.45153				0.00	0	
Total CLN536 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 CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.16567				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.36533				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	148.76400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	101.12050				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.25270				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.71500	109.45315	8.71500	109.42778				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.76500	107.16173	8.76500	107.13634				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.85500	106.53712	8.85500	106.51163				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	314.63699				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
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	99.86398				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	99.88883				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.22652				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.40792				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	119.31400				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	99.93375				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	102.31658	10.19000	102.31848				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.71500	106.98918	8.71500	106.96398				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	99.98375				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.13491				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.47197				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.02700				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN568 On 11/02/2024 Spot Bond					0.00000	99.93754				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.94500	105.64072	8.94500	105.61518				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	99.88320				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	99.93721				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.86324				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.92411				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.28641				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.57170				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	99.95212				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	101.05454				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.98288				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.25676				0.00	0	
Total CLN584 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 CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	101.02622				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.00068				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.95455				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.79765				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.77369				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.73602				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.55848				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.00000	145.70157	4.00000	117.94641				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.20604				0.00	0	150,000,00
Total CLN593 SPOT										0.00	0	150,000,00
Total For CLN593										0.00	0	150,000,00
CLN593 On 27/06/2022 Spot Bond					0.00000	100.61247				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.20604				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.87294				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.53842				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.87088				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.77369				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.77369				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.02400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.04730				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.00011				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	99.89460				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.83139				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.31413				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.21860				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN609 On 30/04/2023 Spot Bond			9.32000	102.55981	9.32000	102.53414				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	100.21036				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	101.65471				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.98519				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	101.17657				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2023 Spot Bond					0.00000	101.43059				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	98.01600				0.00	1,330,000,000	380,000,000
Total CLN616 SPOT										0.00	1,330,000,000	380,000,000
Total For CLN616										0.00	1,330,000,000	380,000,000
CLN617 On 20/12/2024 Spot Bond					0.00000	102.11921				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.22442				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.12800				0.00	0	
Total CLN619 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 CLN619										0.00	0	
CLN62 On 28/10/2024 Spot Bond					0.00000	100.15645				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62 On 28/10/2022 Spot Bond					0.00000	100.15597				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62 On 28/04/2022 Spot Bond					0.00000	100.20345				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN62 On 20/12/2024 Spot Bond					0.00000	95.71500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	100.16920				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			6.64500	102.50144	6.64500	102.48293				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	101.46588				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	89.89414				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			11.73000	63.89061	11.73000	84.12848				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2022 Spot Bond					0.00000	101.18704				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			9.41500	104.71020	9.41500	104.68402				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.45932				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	101.19901				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.54460				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.01788				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.24784				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.16647				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.45276				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	101.42739				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.58396				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.27316				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.17278				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.75897				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN646 On 29/01/2024 Spot Bond					0.00000	100.38458				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.76031				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.60428				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	101.08258				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.45276				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	101.16827				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	101.45276				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	100.79200				0.00	1,020,000,000	170,000,000
Total CLN655 SPOT										0.00	1,020,000,000	170,000,000
Total For CLN655										0.00	1,020,000,000	170,000,000
CLN656 On 20/06/2025 Spot Bond					0.00000	100.94409				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	100.51870				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.38718				0.00	0	
Total CLN658 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 CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	100.26100				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.36700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	117.87600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	142.63800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	101.38621				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	100.64773				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	101.74138				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 02/05/2023 Spot Bond					0.00000	103.57853				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	102.28948				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67 On 27/02/2023 Spot Bond					0.00000	101.17123				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.60583				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 09/03/2022 Spot Bond					0.00000	100.93238				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.57648	147.33173	4.57648	119.69675				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.57648	147.33173	4.57648	119.69753				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.63863				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.72608				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.76130				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.37466				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.66705				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.90908				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.72745				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.74835				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.12722				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN687 On 21/12/2026 Spot Bond					0.00000	100.89178				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.89157				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.78088				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	100.62899				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.78101				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.71774				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.18381				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.64631				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.97411				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.98292				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	99.94362				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.11271				0.00	0	
Total CLN702 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 CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.28682				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	88.75593				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.76980				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.85799				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.76246				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	80.79489				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	81.04041				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.77738				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	99.90294				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.76768				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.76768				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.76768				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	79.82389				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.77402				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.81131				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.13678				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.94188				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.85396				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.70372				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.70372				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.70372				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.71678				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.71678				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN729 On 21/06/2025 Spot Bond					0.00000	100.71678				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.37942				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.42957				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.07575				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.78929				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	99.87399				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	93.20474				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.86428				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.90420				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	110.52300				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	91.83774				0.00	0	
Total CLN740 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 CLN740										0.00	0	
CLN74 On 19/08/2025 Spot Bond					0.00000	101.43088				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	100.74922				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	99.90104				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	97.60300				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.40854				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74 On 28/02/2024 Spot Bond					0.00000	101.35030				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74 On 21/12/2022 Spot Bond					0.00000	100.78096				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.13185				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75 On 11/09/2026 Spot Bond					0.00000	100.85035				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.49803				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.16646				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.83626				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.31286				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.27351				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.32834				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.07400				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN764 On 21/07/2027 Spot Bond					0.00000	100.16885				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	91.52594				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.16646				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.79941				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	100.81073				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	100.06095				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.49253				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	90.10257				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	101.24751				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.13697				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.81000	6.81000	6.81000	116.53074				0.00	0	
Total CLN775 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 CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.19555				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.45901				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.11396				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.11490				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	104.96923				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.13276				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.11960				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.12167				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.69063				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.67640				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.69063				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	101.03716				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	100.90516				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.09678				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	56,500,000.00
Total CLN791 SPOT										0.00	0	56,500,000.00
Total For CLN791										0.00	0	56,500,000.00
CLN81 On 18/04/2028 Spot Bond			8.02000	102.98244	8.02000	102.96020				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.96500	107.37230	7.96500	107.34926				0.00	0	500,000.00
Total COJ05 SPOT										0.00	0	500,000.00
Total For COJ05										0.00	0	500,000.00
COJ08 On 22/06/2026 Spot Bond			9.98500	106.58675	9.98500	106.55823				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.95500	108.52143	6.95500	108.50104				0.00	0	100,000.00
Total COJG01 SPOT										0.00	0	100,000.00
Total For COJG01										0.00	0	100,000.00
COT01 On 03/04/2023 Spot Bond			7.50000	104.92639	7.50000	104.90516				0.00	0	100,000.00
Total COT01 SPOT										0.00	0	100,000.00
Total For COT01										0.00	0	100,000.00
COT02 On 03/04/2028 Spot Bond			11.77500	96.79976	11.77500	96.76933				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			10.36500	97.54008	10.36500	97.51300				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CPV01 On 30/06/2029 Spot Bond			9.86500	9.86500	9.86500	104.92795			0.00	0	
Total CPV01 SPOT									0.00	0	
Total For CPV01									0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.26306			0.00	0	
Total DENG88 SPOT									0.00	0	
Total For DENG88									0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.13530			0.00	0	
Total DENG99 SPOT									0.00	0	
Total For DENG99									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.14759			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.24320			0.00	0	50,000,00
Total DSY02 SPOT									0.00	0	50,000,00
Total For DSY02									0.00	0	50,000,00
DSY03 On 21/11/2024 Spot Bond			9.11500	9.11500	9.11500	105.46851			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.58622			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.24029			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.89500	107.57435	6.89500	107.55453			0.00	0	4,658,402,30
Total DV23 SPOT									0.00	0	4,658,402,30
Total For DV23									0.00	0	4,658,402,30
DV23/R On 27/02/2023 Spot Bond			100.00000	52.74477	100.00000	52.62866			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	52.74477	100.00000	52.62866			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			7.44500	103.89477	7.44500	108.70856			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	99.74319	9.69000	104.54886			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.74319	9.69000	104.54886			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			9.42000	100.13308	9.42000	100.10761				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.68000	92.29851	11.68000	97.30293				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	99.73261	10.10000	104.74105				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.73261	10.10000	104.74105				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	100.64680				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	101.11131				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.25888				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.25160				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.66034				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.48989				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.08923				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	100.89574				0.00	0	
Total DVFB24 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 DVFB24										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.31264				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.40030				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.09994				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.68990				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.10530				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.59852				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.38755				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.94739				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.98404				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.30000	104.35977	5.30000	104.34470				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.97500	109.73144	6.97500	109.71066				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.99000	114.02336	4.99000	113.98798				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.70000	102.17924	4.70000	102.14833				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	138.30562	2.25000	138.27298				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.04500	149.13042	4.04500	149.08795				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.97200	135.80898	3.97200	135.77057				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.01500	131.04848	4.01500	131.01128				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.68000	115.91543	4.68000	115.88053				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.67000	104.24467	4.67000	104.21322				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	138.30562	2.25000	138.27298				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	170.39745				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	167.66293				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	129.88617				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	128.87358				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	126.63742				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	117.67647				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	118.72197				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	113.79893				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	115.68763				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	95.71521				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.41500	103.88984	9.41500	103.86343				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.39500	11.39500	11.39500	96.33705				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.44500	11.44500	11.44500	101.06901				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60

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 For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.51500	9.51500	9.51500	102.47639				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.51500	9.51500	9.51500	103.21087				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.43000	11.43000	11.43000	74.28274				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.74000	10.74000	10.74000	101.23617				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.43000	11.43000	11.43000	95.35589				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	101.01550				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.91751				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.85592				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.83330				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.00004				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF02 On 02/09/2023 Spot Bond					0.00000	101.08620				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	101.13688				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total EPF022 SPOT									0.00	0	
Total For EPF022									0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	100.97662			0.00	0	
Total EPF023 SPOT									0.00	0	
Total For EPF023									0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.82563			0.00	0	
Total EPFC48 SPOT									0.00	0	
Total For EPFC48									0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	99.95695			0.00	0	
Total EPFC50 SPOT									0.00	0	
Total For EPFC50									0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.97053			0.00	0	
Total EQT002 SPOT									0.00	0	
Total For EQT002									0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.99749			0.00	0	
Total EQT003 SPOT									0.00	0	
Total For EQT003									0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.28004			0.00	0	
Total EQT004 SPOT									0.00	0	
Total For EQT004									0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.12291			0.00	0	100,000,00
Total EQT005 SPOT									0.00	0	100,000,00
Total For EQT005									0.00	0	100,000,00
EQT006 On 30/10/2023 Spot Bond					0.00000	100.11144			0.00	0	
Total EQT006 SPOT									0.00	0	
Total For EQT006									0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.69382			0.00	0	
Total EQT007 SPOT									0.00	0	
Total For EQT007									0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	100.39601			0.00	0	
Total EQT008 SPOT									0.00	0	
Total For EQT008									0.00	0	
EQT009 On 11/11/2022 Spot Bond					0.00000	99.95473			0.00	0	
Total EQT009 SPOT									0.00	0	
Total For EQT009									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT01(On 12/11/2024 Spot Bond					0.00000	99.89826				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B(On 17/05/2022 Spot Bond					0.00000	99.84623				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B(On 17/08/2022 Spot Bond					0.00000	99.85292				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C(On 17/05/2022 Spot Bond					0.00000	99.83549				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C(On 17/08/2022 Spot Bond					0.00000	99.85157				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2(On 17/08/2022 Spot Bond					0.00000	99.84484				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2(On 17/05/2022 Spot Bond					0.00000	99.85511				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2(On 17/08/2022 Spot Bond					0.00000	99.85831				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2(On 17/08/2023 Spot Bond					0.00000	99.83812				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23(On 25/01/2023 Spot Bond			6.29500	103.78562	6.29500	103.76784				0.00	0	1,250,000.00
Total ES23 SPOT										0.00	0	1,250,000.00
Total For ES23										0.00	0	1,250,000.00
ES23/R(On 25/01/2023 Spot Bond			10.00000	100.37809	10.00000	100.35104				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26(On 02/04/2026 Spot Bond			8.51500	100.48252	8.51500	100.45951			4,567,124,984,500.00		536,362,300	2,881,468,600
Total ES26 SPOT									4,567,124,984,500.00		536,362,300	2,881,468,600

Contract 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 ES26									4,567,124,984,500.00	536,362,300	2,881,468,60
ES26/R On 02/04/2026 Spot Bond			7.85000	102.76637	7.85000	102.74464			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.04000	80.16578	11.04000	80.14198			6,124,357,200,000.00	554,742,500	7,798,988,10
Total ES33 SPOT									6,124,357,200,000.00	554,742,500	7,798,988,10
Total For ES33									6,124,357,200,000.00	554,742,500	7,798,988,10
ES33/R On 15/09/2033 Spot Bond			7.50000	103.01405	7.50000	102.99310			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.47000	79.27127	11.46500	79.27853			4,552,166,573,000.00	396,875,900	1,802,178,80
Total ES42 SPOT									4,552,166,573,000.00	396,875,900	1,802,178,80
Total For ES42									4,552,166,573,000.00	396,875,900	1,802,178,80
ES42/R On 25/04/2042 Spot Bond			8.50000	102.45374	8.50000	102.43032			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	100.90807			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.66736			0.00	0	200,000,00
Total EXX05 SPOT									0.00	0	200,000,00
Total For EXX05									0.00	0	200,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.79086			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.93471			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.16652			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.98063			0.00	1,960,000,000	980,000,00
Total FIFB16 SPOT									0.00	1,960,000,000	980,000,00
Total For FIFB16									0.00	1,960,000,000	980,000,00
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.87386			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.11374				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.87177				0.00	0	200,000,00
Total FIFB19 SPOT										0.00	0	200,000,00
Total For FIFB19										0.00	0	200,000,00
FIFC36 On 19/02/2022 Spot Bond					0.00000	101.14180				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.00015				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.00019				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										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	103.50906				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.09929				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.31719				0.00	0	1,000,000,00
Total FRB24 SPOT										0.00	0	1,000,000,00
Total For FRB24										0.00	0	1,000,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.64474				0.00	0	2,600,000,00
Total FRB25 SPOT										0.00	0	2,600,000,00
Total For FRB25										0.00	0	2,600,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.66732				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB27 On 03/06/2026 Spot Bond			8.09500	109.35740	8.09500	109.33356				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.54019				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.17501				0.00	0	1,550,000.00
Total FRB29 SPOT										0.00	0	1,550,000.00
Total For FRB29										0.00	0	1,550,000.00
FRB30 On 19/04/2026 Spot Bond			8.01500	102.98052	8.01500	102.95829			240,450,000,000.00		30,000,000	10,000.00
Total FRB30 SPOT									240,450,000,000.00		30,000,000	10,000.00
Total For FRB30									240,450,000,000.00		30,000,000	10,000.00
FRB31 On 24/11/2026 Spot Bond					0.00000	101.17541				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.53000	317.44813	2.53000	317.37094			759,000,000,000.00		300,000,000	150,000.00
Total FRBI23 SPOT									759,000,000,000.00		300,000,000	150,000.00
Total For FRBI23									759,000,000,000.00		300,000,000	150,000.00
FRBI25 On 31/01/2025 Spot Bond			2.88500	2.88500	2.88500	154.56701				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.88000	204.70076	3.88000	204.64351				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.38000	4.38000	4.38000	108.30123				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.83000	4.83000	4.83000	223.31117				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.93000	99.82605	4.93000	99.79531				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.93500	99.75420	4.93500	99.72340				0.00	0	
Total FRBI50 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 FRB150										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			6.95000	6.95000	6.95000	83.19214				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			7.01000	7.01000	7.01000	82.41993				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			4.18000	4.18000	4.18000	148.95671				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	97.46717				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.87264				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.84548				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.19302				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.11840				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	100.20710				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.17706				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	100.86423				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	116.37973				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	99.91599				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.78667				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	114.27790				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.75357				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	101.26237				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.30318				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.32617				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.11153				0.00	0	500,000,00
Total FRC299 SPOT										0.00	0	500,000,00
Total For FRC299										0.00	0	500,000,00
FRC30(On 25/04/2023 Spot Bond					0.00000	101.45264				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30:On 11/11/2024 Spot Bond					0.00000	101.85086				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30:On 31/05/2024 Spot Bond					0.00000	101.32745				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30:On 06/11/2023 Spot Bond					0.00000	100.87189				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30:On 27/02/2023 Spot Bond					0.00000	101.01101				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30:On 31/05/2024 Spot Bond					0.00000	102.59730				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30:On 20/06/2024 Spot Bond					0.00000	100.73753				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31:On 20/12/2024 Spot Bond					0.00000	100.84813				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31:On 20/06/2024 Spot Bond					0.00000	100.93077				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31:On 13/10/2026 Spot Bond					0.00000	100.70504				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31:On 15/09/2033 Spot Bond					0.00000	100.91883				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31:On 31/07/2034 Spot Bond					0.00000	100.11974				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31:On 20/12/2024 Spot Bond					0.00000	100.83747				0.00	0	
Total FRC318 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 FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.93055				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	101.07773				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	100.85727				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	100.50035				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	101.51456				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.52800				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	101.05077				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.00010				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.27712				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 31/05/2024 Spot Bond					0.00000	101.63505				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC332 On 25/04/2023 Spot Bond					0.00000	101.95240				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC333 On 07/12/2023 Spot Bond					0.00000	101.33002				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.56452				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	101.10098				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.75477				0.00	0	700,000,00
Total FRC343 SPOT										0.00	0	700,000,00
Total For FRC343										0.00	0	700,000,00
FRC344 On 15/10/2022 Spot Bond					0.00000	100.29992				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC345 On 20/12/2025 Spot Bond					0.00000	100.99958				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	101.45434				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.28821				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.19728				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2022 Spot Bond					0.00000	100.16743				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	101.19569				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC352 On 02/05/2023 Spot Bond					0.00000	100.35907				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35: On 31/07/2023 Spot Bond					0.00000	100.20051				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.28257				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.21816				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.21779				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	101.71811				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.28845				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.12244				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2022 Spot Bond					0.00000	100.56714				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	99.95679				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.61983				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	101.90616				0.00	0	
Total FRC365 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 FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	101.25777				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.28227				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	102.16896				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	102.17542				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.19436				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.19330				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	102.23478				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.56510				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	103.20599				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	103.18720				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.76675				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.89649				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38 On 20/12/2026 Spot Bond					0.00000	100.87065				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38 On 24/03/2022 Spot Bond					0.00000	100.67845				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC38 On 28/04/2022 Spot Bond					0.00000	100.17425				0.00	0	
Total FRC383 SPOT										0.00	0	
Total For FRC383										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.36000	107.04705	4.36000	107.01566				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.55000	117.51014	4.55000	117.47507				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.24808				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.00861				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.21759				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.77622				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.39208				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.97778				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.87437				0.00	0	50,000,00
Total FRJ27 SPOT										0.00	0	50,000,00
Total For FRJ27										0.00	0	50,000,00
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.66834				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.07089				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.67980				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.12300	4.12300	4.12300	108.03151				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.52000	4.52000	4.52000	117.92402				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.77341				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	100.15115				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.66000	115.88104	4.66000	115.84611				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.68000	226.53983	4.68000	226.47158				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			4.80000	113.84613	4.80000	113.81138				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.71000	4.71000	4.71000	225.83523				0.00	0	
Total FRS112 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.73000	150.92006	3.73000	150.87837				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	130.96613	3.70500	130.93003				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.60000	116.76631	4.60000	116.73130				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.83000	223.37937	4.83000	223.31117				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.88000	222.33762	4.88000	222.26945				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.26000	122.66020	3.26000	152.91697				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.91000	221.71538	4.91000	221.64722				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			4.80000	113.84613	4.80000	113.81138				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.50000	197.81603	4.50000	197.75741				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.55000	103.64108	5.55000	103.60734				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.39000	199.01787	4.39000	198.95948				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS130 On 31/03/2028 Spot Bond			4.45000	198.36128	4.45000	198.30276				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.42000	211.45024	5.42000	211.38237				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.50000	104.28650	5.50000	104.25271				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.80000	4.80000	4.80000	113.81138				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.78000	114.13423	4.78000	114.09946				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.26000	200.44905	4.26000	200.39093				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.19000	216.00732	5.19000	215.93929				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.39000	199.01787	4.39000	198.95948				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.39000	199.01787	4.39000	198.95948				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.79100	205.71144	3.79100	205.65441				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.03000	149.63657	4.03000	149.59403				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.74000	195.22269	4.74000	195.16359				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15(On 31/03/2028 Spot Bond			4.78000	194.79428	4.78000	194.73510				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			4.00000	149.76433	4.00000	149.72188				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.25500	200.50432	4.25500	200.44623				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.79000	4.79000	4.79000	194.62815				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	6.07812				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.27886				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	100.31022				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	100.76703				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	100.68235				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	204.28356				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	146.56317				0.00	0	
Total FRS186 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 FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	186.34478				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	54.93685				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.00009				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.00016				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.34989				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.14991				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.34830				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.17768				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.66413				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 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	
FRS221 On 06/07/2022 Spot Bond					0.00000	100.89576				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
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	100.75477				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	100.19273				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.36267				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23k 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	
FRS23k 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	
FRS23k On 31/03/2032 Spot Bond					0.00000	104.93836				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23k On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23k On 13/10/2023 Spot Bond					0.00000	112.14845				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24k On 31/03/2032 Spot Bond					0.00000	104.02847				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24k On 04/12/2022 Spot Bond					0.00000	101.53178				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24k On 12/12/2025 Spot Bond					0.00000	75.15610				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24k On 09/12/2023 Spot Bond					0.00000	101.52658				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24k On 29/12/2025 Spot Bond					0.00000	116.42548				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24k On 19/01/2024 Spot Bond					0.00000	100.44546				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24k On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 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 FRS248										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	102.85406				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.95098				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	111.99824				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	101.43552				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.96906				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.36961				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.67823				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	113.35123				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.68345				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS269 On 05/07/2022 Spot Bond					0.00000	109.78051				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS270 On 14/07/2022 Spot Bond					0.00000	100.78514				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	104.91827				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	100.67926				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	101.11538				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	100.85852				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.05225				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS28(On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.38087				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28(On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28(On 30/09/2024 Spot Bond					0.00000	100.72158				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28(On 28/02/2031 Spot Bond			9.30500	9.30500	9.30500	105.42867				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28(On 28/02/2031 Spot Bond			9.30500	9.30500	9.30500	105.42867				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28(On 25/10/2026 Spot Bond					0.00000	100.16204				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28(On 14/02/2022 Spot Bond					0.00000	104.00836				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS28(On 13/11/2023 Spot Bond					0.00000	101.88197				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28(On 31/01/2030 Spot Bond			10.64900	10.64900	10.64900	93.62077				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29(On 03/03/2022 Spot Bond					0.00000	100.88006				0.00	0	
Total FRS290 SPOT										0.00	0	
Total For FRS290										0.00	0	
FRS29(On 12/02/2024 Spot Bond					0.00000	97.42013				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29(On 20/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS292 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 FRS292									0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS293 SPOT									0.00	0	
Total For FRS293									0.00	0	
FRS29 On 28/04/2022 Spot Bond					0.00000	100.14707			0.00	0	
Total FRS294 SPOT									0.00	0	
Total For FRS294									0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.33000	2.33000	2.33000	318.47240			0.00	0	
Total FRS36 SPOT									0.00	0	
Total For FRS36									0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.07000	319.98567	2.07000	319.91184		19,048,140,000,000.00	9,202,000,000	4,601,000,00	
Total FRS37 SPOT								19,048,140,000,000.00	9,202,000,000	4,601,000,00	
Total For FRS37								19,048,140,000,000.00	9,202,000,000	4,601,000,00	
FRS43 On 07/12/2023 Spot Bond			2.07000	2.07000	2.07000	319.91184		0.00	0	0	
Total FRS43 SPOT								0.00	0	0	
Total For FRS43								0.00	0	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.04606			0.00	0	
Total FRS62 SPOT								0.00	0	0	
Total For FRS62								0.00	0	0	
FRS64 On 26/01/2042 Spot Bond			4.50000	109.79476	4.50000	109.76213			0.00	0	
Total FRS64 SPOT								0.00	0	0	
Total For FRS64								0.00	0	0	
FRS81 On 30/10/2042 Spot Bond			4.20000	73.81348	4.20000	115.81221			0.00	0	
Total FRS81 SPOT								0.00	0	0	
Total For FRS81								0.00	0	0	
FRS85 On 31/01/2025 Spot Bond			3.15000	3.15000	3.15000	153.39880			0.00	0	
Total FRS85 SPOT								0.00	0	0	
Total For FRS85								0.00	0	0	
FRS87 On 31/01/2025 Spot Bond			3.43000	3.43000	3.43000	152.17585			0.00	0	
Total FRS87 SPOT								0.00	0	0	
Total For FRS87								0.00	0	0	
FRS90 On 07/12/2023 Spot Bond			3.13000	3.13000	3.13000	314.09635			0.00	0	
Total FRS90 SPOT								0.00	0	0	
Total For FRS90								0.00	0	0	
FRX23 On 28/02/2023 Spot Bond			6.11500	6.11500	6.11500	105.07018			0.00	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 FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.05500	111.09809	7.05500	111.07693				155,771,744,498,000.00	22,079,623,600	5,519,905,90
Total FRX24 SPOT										5,771,744,498,000.00	22,079,623,600	5,519,905,90
Total For FRX24										5,771,744,498,000.00	22,079,623,600	5,519,905,90
FRX25 On 26/07/2025 Spot Bond			7.37500	107.48968	7.37500	107.46818				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.79500	109.91106	7.79500	109.88797				48,910,188,964,000.00	6,274,559,200	10,671,988,40
Total FRX26 SPOT										18,910,188,964,000.00	6,274,559,200	10,671,988,40
Total For FRX26										18,910,188,964,000.00	6,274,559,200	10,671,988,40
FRX27 On 07/03/2027 Spot Bond			8.01500	113.24658	8.01500	113.22199				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.02500	110.76439	8.02500	110.74032				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.50000	107.34749	8.50000	107.32281				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.97500	107.61091	8.97500	107.58525				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.18000	112.48425	9.18000	112.45652				0.00	0	7,195,000,00
Total FRX32 SPOT										0.00	0	7,195,000,00
Total For FRX32										0.00	0	7,195,000,00
FRX45 On 14/04/2045 Spot Bond			10.79000	78.95311	10.79000	78.93032				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.97142				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.28822				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.09919				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.04650				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.08230				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.09283				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A1 On 20/10/2022 Spot Bond					0.00000	100.18093				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.19212				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.20683				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.21416				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.81929				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.07815				0.00	0	20,100,000.00
Total GBL06 SPOT										0.00	0	20,100,000.00
Total For GBL06										0.00	0	20,100,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.20610				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.11468				0.00	0	
Total GH5A21 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 GH5A21									0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.07620			0.00	0	
Total GH5A31 SPOT									0.00	0	
Total For GH5A31									0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.05317			0.00	0	
Total GH5B1 SPOT									0.00	0	
Total For GH5B1									0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.48220			0.00	0	
Total GH5C1 SPOT									0.00	0	
Total For GH5C1									0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.98000	113.35555	3.98000	113.32354			0.00	0	
Total GRL35 SPOT									0.00	0	
Total For GRL35									0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.90890			0.00	0	
Total GRT07 SPOT									0.00	0	
Total For GRT07									0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.54400	108.83136	6.54400	108.81211		11,779,200,000,000.00	1,800,000,000	900,000,000	
Total GRT17 SPOT								11,779,200,000,000.00	1,800,000,000	900,000,000	
Total For GRT17								11,779,200,000,000.00	1,800,000,000	900,000,000	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.91551			0.00	0	
Total GRT19 SPOT									0.00	0	
Total For GRT19									0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.12126			0.00	0	
Total GRT20 SPOT									0.00	0	
Total For GRT20									0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.61500	109.66540	6.61500	109.64579			0.00	0	
Total GRT21 SPOT									0.00	0	
Total For GRT21									0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.29156			0.00	0	
Total GRT22 SPOT									0.00	0	
Total For GRT22									0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.08900			0.00	0	
Total GRT23 SPOT									0.00	0	
Total For GRT23									0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.84178			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total GRT24G SPOT									0.00	0	
Total For GRT24G									0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.36959			0.00	0	
Total GRT25G SPOT									0.00	0	
Total For GRT25G									0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.95188			0.00	0	
Total GRT26G SPOT									0.00	0	
Total For GRT26G									0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.25104			0.00	0	
Total GRT27 SPOT									0.00	0	
Total For GRT27									0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.56243			0.00	0	
Total GRT29 SPOT									0.00	0	
Total For GRT29									0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.50794			0.00	0	
Total GRT30 SPOT									0.00	0	
Total For GRT30									0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.00294			0.00	0	
Total GRT31 SPOT									0.00	0	
Total For GRT31									0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.00705			0.00	0	
Total GRT32 SPOT									0.00	0	
Total For GRT32									0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.92949			0.00	0	
Total GRT33 SPOT									0.00	0	
Total For GRT33									0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.00388			0.00	0	
Total GRT34 SPOT									0.00	0	
Total For GRT34									0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.51106			0.00	0	200,000,00
Total GRT36 SPOT									0.00	0	200,000,00
Total For GRT36									0.00	0	200,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.54413			0.00	0	
Total GRT38 SPOT									0.00	0	
Total For GRT38									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT39 On 30/04/2026 Spot Bond					0.00000	100.10626				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.48567				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.69896				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.14968				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.50563				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.16773				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.54082				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.53209				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.72429				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.05895				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	101.15937				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.71764				0.00	0	
Total H12T3 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 H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.50416				0.00	0	500,000,00
Total H12T4 SPOT										0.00	0	500,000,00
Total For H12T4										0.00	0	500,000,00
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.95965				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.08867				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.28429				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.70597				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.01353				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.90896				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.58243				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.54612				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.53583				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.66000	316.73582	2.66000	316.65765				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.02000	3.02000	3.02000	321.55268				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.19000	105.59012	10.19000	105.56160			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.70000	80.06214	4.70000	106.49211			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			10.90000	89.08801	10.90000	89.06190		1,562,691,580,000.00	143,366,200	4,111,262,100	
Total HWAY34 SPOT								1,562,691,580,000.00	143,366,200	4,111,262,100	
Total For HWAY34								1,562,691,580,000.00	143,366,200	4,111,262,100	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.42092	100.00000	9.39985		0.00	0		
Total HWAY34/R208 SPOT								0.00	0	0	
Total For HWAY34/R208								0.00	0	0	
HWAY3 On 31/07/2035 Spot Bond			11.07000	87.60652	11.07000	87.58045		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	9.41889	100.00000	9.39782		0.00	0		
Total HWAY35/R209 SPOT								0.00	0	0	
Total For HWAY35/R209								0.00	0	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.36339		0.00	0	15,000,000.00	
Total HWF11 SPOT								0.00	0	15,000,000.00	
Total For HWF11								0.00	0	15,000,000.00	
HWF12 On 29/07/2022 Spot Bond					0.00000	100.20829		0.00	0		
Total HWF12 SPOT								0.00	0	0	
Total For HWF12								0.00	0	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	101.01255		0.00	0		
Total HWF13 SPOT								0.00	0	0	
Total For HWF13								0.00	0	0	
I2025 On 31/01/2025 Spot Bond			2.58000	155.96284	2.58000	155.92465		068,508,369,980,000.00	414,150,531,000	456,983,150,000	
Total I2025 SPOT								8,508,369,980,000.00	414,150,531,000	456,983,150,000	
Total For I2025								8,508,369,980,000.00	414,150,531,000	456,983,150,000	
I2029 On 31/03/2029 Spot Bond			3.48000	114.85942	3.51000	114.60394		174,279,083,472,000.00	50,080,196,400	308,911,748,200	
Total I2029 SPOT								4,279,083,472,000.00	50,080,196,400	308,911,748,200	
Total For I2029								4,279,083,472,000.00	50,080,196,400	308,911,748,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2033 On 28/02/2033 Spot Bond			3.87000	112.19491	3.86000	112.27146		501,324,539,202,000.00	129,541,224,600	369,664,450,20	
Total I2033 SPOT								1,324,539,202,000.00	129,541,224,600	369,664,450,20	
Total For I2033								1,324,539,202,000.00	129,541,224,600	369,664,450,20	
I2038 On 31/01/2038 Spot Bond			3.92000	127.37801	3.90000	127.67102		558,971,692,440,000.00	142,594,819,500	338,096,951,50	
Total I2038 SPOT								8,971,692,440,000.00	142,594,819,500	338,096,951,50	
Total For I2038								8,971,692,440,000.00	142,594,819,500	338,096,951,50	
I2046 On 31/03/2046 Spot Bond			3.92000	117.82220	3.93000	117.59131		671,793,346,112,000.00	171,375,853,600	408,337,682,90	
Total I2046 SPOT								71,793,346,112,000.00	171,375,853,600	408,337,682,90	
Total For I2046								71,793,346,112,000.00	171,375,853,600	408,337,682,90	
I2050 On 31/12/2050 Spot Bond			3.92500	119.99657	3.93500	119.73671		290,275,886,215,000.00	73,955,639,800	402,680,322,90	
Total I2050 SPOT								10,275,886,215,000.00	73,955,639,800	402,680,322,90	
Total For I2050								10,275,886,215,000.00	73,955,639,800	402,680,322,90	
IBG01 On 07/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total IBG01 SPOT								0.00	0		
Total For IBG01								0.00	0		
IBG02 On 07/02/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total IBG02 SPOT								0.00	0		
Total For IBG02								0.00	0		
IBL101 On 24/05/2022 Spot Bond			6.38000	6.38000	6.38000	102.63584		0.00	0		
Total IBL101 SPOT								0.00	0		
Total For IBL101								0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.37231		0.00	0		
Total IBL102 SPOT								0.00	0		
Total For IBL102								0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.79000	316.02556	2.79000	315.94647		0.00	0		
Total IBL109 SPOT								0.00	0		
Total For IBL109								0.00	0		
IBL114 On 21/05/2022 Spot Bond					0.00000	101.14065		0.00	0		
Total IBL114 SPOT								0.00	0		
Total For IBL114								0.00	0		
IBL115 On 21/05/2023 Spot Bond					0.00000	101.58968		0.00	0		
Total IBL115 SPOT								0.00	0		
Total For IBL115								0.00	0		
IBL123 On 14/02/2022 Spot Bond					0.00000	99.91618		0.00	0		
Total IBL123 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 IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.08720				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.35987				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.99999				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.22481				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.89266				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.91503				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.38245				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.17645				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.74361				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.95835				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.88951				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	101.05599				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	101.07559				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.75092				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.53835				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.94886				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.98928				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	101.06988				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.18293				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	99.92944				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.07362				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	99.81269				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL162 On 13/04/2024 Spot Bond					0.00000	100.41353				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.32406				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.11240				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.10909				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.22533				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.23431				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.01451				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.04995				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.79848				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.82665				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.37319				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.24631				0.00	0	
Total IBL193 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 IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	99.98214				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.98358				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.93302				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.91261				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.94463				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.84680				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.02048				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.97167				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.80880				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.92284				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.09902				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.11079				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.08500	105.63594	7.08500	110.73376				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.45500	105.56982	5.45500	105.55412				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.62154				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.54000	104.44185	8.54000	104.41773				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			9.99500	109.75962	9.99500	110.00234				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.13500	108.27898	9.13500	108.25241				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.50541				0.00	0	100,000,00
Total IDCG13 SPOT										0.00	0	100,000,00
Total For IDCG13										0.00	0	100,000,00
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.02248				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.56846				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.98484				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.77984				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG15 On 12/03/2024 Spot Bond					0.00000	99.67885				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.68023				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.50096				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.12278				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.80658				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.86500	103.55439	7.86500	103.53245				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	102.83775				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.75036				0.00	0	200,000,00
Total INLV05 SPOT										0.00	0	200,000,00
Total For INLV05										0.00	0	200,000,00
INLV06 On 22/01/2026 Spot Bond					0.00000	103.45558				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	98.15058				0.00	0	500,000,00
Total INLV07 SPOT										0.00	0	500,000,00
Total For INLV07										0.00	0	500,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	103.40591				0.00	0	
Total INLV08 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 INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.26464				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.35291				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.75150				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.71318				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.75287				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.94538				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.00002				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.28119				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	99.96972				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	99.96894				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.55648				0.00	0	500,000,00
Total IPF30 SPOT										0.00	0	500,000,00
Total For IPF30										0.00	0	500,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	99.22721				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.52378				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.84851				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC36 On 10/02/2022 Spot Bond					0.00000	101.02606				0.00	0	
Total IPFC36 SPOT										0.00	0	
Total For IPFC36										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.79090				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.15000	190.88235	5.15000	190.82246				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.18964				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.95394				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.09407				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.05000	191.93064	5.05000	191.87094				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	99.83508				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC140 On 18/04/2024 Spot Bond					0.00000	100.67539				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.36727				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.35087				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.06500				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.28713				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.92523				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.82254				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.97558				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.61881				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.43897				0.00	0	
Total IVC178 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 IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.94320				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.92785				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.77146				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.98296	7.40000	100.96281				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.64480				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	101.27510				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.66292				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.18195	7.23000	100.16276				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	99.86818				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	101.05554				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	103.30667	7.45000	103.28580				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.10393				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	105.14357	3.91012	105.16506				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.32362				0.00	0	680,000,00
Total IVC203 SPOT										0.00	0	680,000,00
Total For IVC203										0.00	0	680,000,00
IVC204 On 18/11/2022 Spot Bond					0.00000	101.10907				0.00	0	680,000,00
Total IVC204 SPOT										0.00	0	680,000,00
Total For IVC204										0.00	0	680,000,00
IVC205 On 29/07/2022 Spot Bond					0.00000	100.09785				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.97500	6.97500	6.97500	100.49224				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC207 On 17/02/2022 Spot Bond					0.00000	100.95000				0.00	0	
Total IVC207 SPOT										0.00	0	
Total For IVC207										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.93448				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.55597				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVZ074 On 03/02/2022 Spot Bond			4.45000	4.45000	4.45000	4.45000				0.00	0	
Total IVZ074 SPOT										0.00	0	
Total For IVZ074										0.00	0	
IVZ077 On 24/02/2022 Spot Bond			4.45000	4.45000	4.45000	99.73250				0.00	0	
Total IVZ077 SPOT										0.00	0	
Total For IVZ077										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ078 On 03/03/2022 Spot Bond			4.50000	4.50000	4.50000	99.64374				0.00	0	30,000,000,00
Total IVZ078 SPOT										0.00	0	30,000,000,00
Total For IVZ078										0.00	0	30,000,000,00
IVZ079 On 10/03/2022 Spot Bond			4.50000	4.50000	4.50000	99.55813				0.00	0	
Total IVZ079 SPOT										0.00	0	
Total For IVZ079										0.00	0	
IVZ080 On 17/03/2022 Spot Bond			4.50000	4.50000	4.50000	99.47266				0.00	0	
Total IVZ080 SPOT										0.00	0	
Total For IVZ080										0.00	0	
IVZ081 On 07/04/2022 Spot Bond			4.60000	4.60000	4.60000	99.19988				0.00	0	
Total IVZ081 SPOT										0.00	0	
Total For IVZ081										0.00	0	
IVZ082 On 10/02/2022 Spot Bond			4.45000	4.45000	4.45000	99.90256				0.00	0	
Total IVZ082 SPOT										0.00	0	
Total For IVZ082										0.00	0	
IVZ084 On 28/04/2022 Spot Bond			4.60000	4.60000	4.60000	98.94012				0.00	0	
Total IVZ084 SPOT										0.00	0	
Total For IVZ084										0.00	0	
IVZ085 On 05/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			767,000,000,000,000.00	17,670,000,000	35,900,000,00	
Total IVZ085 SPOT									7,000,000,000,000.00	17,670,000,000	35,900,000,00	
Total For IVZ085									7,000,000,000,000.00	17,670,000,000	35,900,000,00	
JIBAR On 15/03/2020 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	100.93756			0.00	0		
Total JPM002 SPOT									0.00	0		
Total For JPM002									0.00	0		
KAP012 On 01/12/2022 Spot Bond					0.00000	101.55863			0.00	0		
Total KAP012 SPOT									0.00	0		
Total For KAP012									0.00	0		
KAP013 On 24/05/2022 Spot Bond					0.00000	101.16522			0.00	0		
Total KAP013 SPOT									0.00	0		
Total For KAP013									0.00	0		
KAP014 On 19/07/2024 Spot Bond					0.00000	100.24726			0.00	0		
Total KAP014 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 KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	99.60060				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	100.25072				0.00	1,160,000,000	580,000,000
Total KAP016 SPOT										0.00	1,160,000,000	580,000,000
Total For KAP016										0.00	1,160,000,000	580,000,000
KAP016 On 19/10/2023 Spot Bond					0.00000	100.27306				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.45326				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.16264				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.83812				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	100.84105				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 24/10/2022 Spot Bond					0.00000	100.79014				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.61500	125.40765	8.61500	125.37843				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.87500	105.62294	6.87500	105.60334				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.46369				0.00	0	500,000,000
Total LGL07 SPOT										0.00	0	500,000,000
Total For LGL07										0.00	0	500,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	101.68515				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.25104				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.22378				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.98263				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	99.81637				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.88522				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.15599				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.18757				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.95292				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.72728				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	99.90121				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.90592				0.00	0	800,000.00
Total MBF069 SPOT										0.00	0	800,000.00
Total For MBF069										0.00	0	800,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF071 On 28/05/2024 Spot Bond					0.00000	101.23489				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.67933				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.39040				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	101.06713				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.10970				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.91535				0.00	0	150,000,00
Total MBP045 SPOT										0.00	0	150,000,00
Total For MBP045										0.00	0	150,000,00
MBP04 On 26/02/2022 Spot Bond					0.00000	101.01250				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.99631				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.53211				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.54328				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.20475				0.00	0	1,570,000,00
Total MBP050 SPOT										0.00	0	1,570,000,00
Total For MBP050										0.00	0	1,570,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	101.22168				0.00	0	500,000,00
Total MBP051 SPOT										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
Total For MBP051									0.00	0	500,000,00
MBP05 On 26/03/2024 Spot Bond					0.00000	100.52434			0.00	0	
Total MBP052 SPOT									0.00	0	
Total For MBP052									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.86500	7.86500	7.86500	110.21871			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.39400	102.09396	6.39400	102.07649			0.00	0	1,050,000,00
Total MMIG05 SPOT									0.00	0	1,050,000,00
Total For MMIG05									0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.62003			0.00	0	
Total MMIG06 SPOT									0.00	0	
Total For MMIG06									0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.78844			0.00	0	4,095,000,00
Total MMIG07 SPOT									0.00	0	4,095,000,00
Total For MMIG07									0.00	0	4,095,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	101.76092			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			8.51500	104.53002	8.51500	104.50607		204,360,000,000.00		24,000,000	8,000,00
Total MML02 SPOT								204,360,000,000.00		24,000,000	8,000,00
Total For MML02								204,360,000,000.00		24,000,000	8,000,00
MML03 On 15/03/2028 Spot Bond					0.00000	102.28870			0.00	0	
Total MML03 SPOT									0.00	0	
Total For MML03									0.00	0	
MML04 On 15/03/2028 Spot Bond			8.76500	98.01976	8.76500	99.05458			0.00	0	
Total MML04 SPOT									0.00	0	
Total For MML04									0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.05225			0.00	0	
Total MTN07 SPOT									0.00	0	
Total For MTN07									0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.94610			0.00	0	
Total MTN09 SPOT									0.00	0	
Total For MTN09									0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.87057			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.66643				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.94389				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	99.98356				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	99.95454				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.92773				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.29410				0.00	0	2,000,000,00
Total MTN17 SPOT										0.00	0	2,000,000,00
Total For MTN17										0.00	0	2,000,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	99.47160				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.93446				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.83996				0.00	0	1,216,000,00
Total MTN20 SPOT										0.00	0	1,216,000,00
Total For MTN20										0.00	0	1,216,000,00
MTN21 On 29/06/2023 Spot Bond					0.00000	102.46899				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.12508				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN23 On 29/01/2026 Spot Bond			8.46000	99.59413	8.46000	99.57133				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.13452				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.99960				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.88696				0.00	0	3,000,000,00
Total MTN26 SPOT										0.00	0	3,000,000,00
Total For MTN26										0.00	0	3,000,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	101.63886				0.00	0	1,000,000,00
Total MTN27 SPOT										0.00	0	1,000,000,00
Total For MTN27										0.00	0	1,000,000,00
MTN28 On 15/03/2025 Spot Bond					0.00000	100.78219				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.25151				0.00	0	1,000,000,00
Total MTN29 SPOT										0.00	0	1,000,000,00
Total For MTN29										0.00	0	1,000,000,00
MTN30 On 15/09/2028 Spot Bond					0.00000	101.84077				0.00	0	1,200,000,00
Total MTN30 SPOT										0.00	0	1,200,000,00
Total For MTN30										0.00	0	1,200,000,00
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.51241				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.20810				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.29229				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.29221				0.00	0	
Total MWAR06 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 MWAR06										0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	101.22916				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.21066				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.78427				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.01074				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.25809				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.68151				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.87747				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.04386				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.19672				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.74000	102.96241	6.74000	102.94356				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.96500	104.47520	6.96500	104.45545				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.39500	104.20137	9.39500	104.17495				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.21886				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.30940				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.10534				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.20516				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.14026				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.10412				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.84337				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.53000	110.01065	6.53000	109.99112				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.83000	99.95210	5.83000	99.93615				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.12200	106.08272	7.12200	106.06254				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.99500	109.81678	7.99500	109.79314				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK19/ On 01/06/2022 Spot Bond			6.36000	102.79597	6.36000	102.77840				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			7.11000	113.82879	7.11000	113.80694			789,210,000,000.00		111,000,000	37,000,000
Total NBK20A SPOT									789,210,000,000.00		111,000,000	37,000,000
Total For NBK20A									789,210,000,000.00		111,000,000	37,000,000
NBK21/ On 21/07/2027 Spot Bond			8.34000	110.38698	8.34000	110.36207			0.00		0	
Total NBK21A SPOT									0.00		0	
Total For NBK21A									0.00		0	
NBK22/ On 19/11/2022 Spot Bond			5.71500	105.49700	5.71500	105.48058			0.00		0	
Total NBK22A SPOT									0.00		0	
Total For NBK22A									0.00		0	
NBK23/ On 19/11/2025 Spot Bond			7.06300	114.19223	7.06300	114.17034			0.00		0	
Total NBK23A SPOT									0.00		0	
Total For NBK23A									0.00		0	
NBK24/ On 19/11/2027 Spot Bond			8.03500	115.61464	8.03500	115.58949			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	99.94089			0.00		0	
Total NBK24B SPOT									0.00		0	
Total For NBK24B									0.00		0	
NBK25/ On 17/02/2023 Spot Bond			6.03500	6.03500	6.03500	109.57659			0.00		0	
Total NBK25A SPOT									0.00		0	
Total For NBK25A									0.00		0	
NBK25I On 12/02/2025 Spot Bond					0.00000	101.86556			0.00		0	
Total NBK25B SPOT									0.00		0	
Total For NBK25B									0.00		0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	45.44244	100.00000	45.34076			0.00		0	
Total NBK26A SPOT									0.00		0	
Total For NBK26A									0.00		0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.61715			0.00		0	
Total NBK26B SPOT									0.00		0	
Total For NBK26B									0.00		0	
NBK27/ On 10/05/2026 Spot Bond			7.71500	114.99756	7.71500	114.97351			0.00		0	
Total NBK27A SPOT									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			6.02600	105.73719	6.02600	105.71984				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.54000	111.30245	7.54000	111.27969				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.55500	110.18993	6.55500	110.17061			589,950,000,000.00		90,000,000	30,000,00
Total NBK30A SPOT									589,950,000,000.00		90,000,000	30,000,00
Total For NBK30A									589,950,000,000.00		90,000,000	30,000,00
NBK31 On 09/11/2023 Spot Bond			6.03500	107.87027	6.03500	107.85255			0.00		0	200,000,00
Total NBK31A SPOT									0.00		0	200,000,00
Total For NBK31A									0.00		0	200,000,00
NBK31 On 17/02/2023 Spot Bond					0.00000	102.26186			0.00		0	
Total NBK31B SPOT									0.00		0	
Total For NBK31B									0.00		0	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.31616			0.00		0	
Total NBK35B SPOT									0.00		0	
Total For NBK35B									0.00		0	
NBK36 On 10/05/2026 Spot Bond					0.00000	103.67249			0.00		0	
Total NBK36B SPOT									0.00		0	
Total For NBK36B									0.00		0	
NBK4 On 28/10/2024 Spot Bond			10.19000	10.19000	10.19000	76.79805			0.00		0	
Total NBK4 SPOT									0.00		0	
Total For NBK4									0.00		0	
NBK40 On 31/07/2026 Spot Bond					0.00000	102.77887			0.00		0	
Total NBK40B SPOT									0.00		0	
Total For NBK40B									0.00		0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.19051			0.00		0	
Total NBK42B SPOT									0.00		0	
Total For NBK42B									0.00		0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.59371			0.00		0	100,000,00
Total NBK43B SPOT									0.00		0	100,000,00
Total For NBK43B									0.00		0	100,000,00
NBK45 On 15/02/2023 Spot Bond					0.00000	101.68941			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.15905				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.54119				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.63340				0.00	120,000,000	330,000,00
Total NBK49B SPOT										0.00	120,000,000	330,000,00
Total For NBK49B										0.00	120,000,000	330,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	100.82454				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.05969				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.66363				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.63356				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.80138				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55 On 01/08/2022 Spot Bond					0.00000	100.14204				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBK55 On 01/08/2024 Spot Bond					0.00000	100.08780				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	100.21309				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.53622				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.17525				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.39467				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.19441				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.30957				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.27136				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.77094				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.36000	106.56945	9.36000	106.54253				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.76427				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.39500	106.11810	9.39500	106.09119				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.77094				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.78147				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.79480				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.91539				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.91539				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.32544				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.36518				0.00	0	300,000,0€
Total NGL02 SPOT										0.00	0	300,000,0€
Total For NGL02										0.00	0	300,000,0€
NGL03 On 26/05/2022 Spot Bond					0.00000	101.55845				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.56691				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.01876				0.00	0	500,000,0€
Total NGL05 SPOT										0.00	0	500,000,0€
Total For NGL05										0.00	0	500,000,0€
NGL06 On 01/12/2023 Spot Bond					0.00000	101.16837				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.54903				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL08 On 02/07/2025 Spot Bond					0.00000	106.27551				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.91605				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.70187				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.37015				0.00	0	200,000,00
Total NGLT1A SPOT										0.00	0	200,000,00
Total For NGLT1A										0.00	0	200,000,00
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.20353				0.00	0	200,000,00
Total NGLT1B SPOT										0.00	0	200,000,00
Total For NGLT1B										0.00	0	200,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	104.21306				0.00	0	100,000,00
Total NGT103 SPOT										0.00	0	100,000,00
Total For NGT103										0.00	0	100,000,00
NGT10 On 15/01/2025 Spot Bond					0.00000	104.57676				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	104.68958				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	102.65729				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	105.15941				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.39084				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.06306				0.00	0	
Total NGT109 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 NGT109									0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.93494			0.00	0	
Total NGT110 SPOT									0.00	0	
Total For NGT110									0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.11990			0.00	0	
Total NGT1G SPOT									0.00	0	
Total For NGT1G									0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.82854			0.00	0	
Total NHM007 SPOT									0.00	0	
Total For NHM007									0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.69298			0.00	0	
Total NHM009 SPOT									0.00	0	
Total For NHM009									0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.27261			0.00	0	
Total NHM011 SPOT									0.00	0	
Total For NHM011									0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.16366			0.00	0	
Total NHM012 SPOT									0.00	0	
Total For NHM012									0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.08475			0.00	0	
Total NHM015 SPOT									0.00	0	
Total For NHM015									0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.16421			0.00	0	235,000,00
Total NHM016 SPOT									0.00	0	235,000,00
Total For NHM016									0.00	0	235,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	103.91138			0.00	0	
Total NHM018 SPOT									0.00	0	
Total For NHM018									0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.89385			0.00	0	
Total NHM019 SPOT									0.00	0	
Total For NHM019									0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.83642			0.00	0	
Total NHM020 SPOT									0.00	0	
Total For NHM020									0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.60975			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.88000	4.88000	4.88000	222.26945				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.76000	3.76000	3.76000	206.00787				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.33500	3.33500	3.33500	152.58948				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.80500	3.80500	3.80500	112.42162				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			4.65000	4.65000	4.65000	115.99309				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.44000	3.44000	3.44000	152.13240				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	204.14584	3.45000	204.09112				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.24000	3.24000	3.24000	153.00444				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.40500	3.40500	3.40500	210.10563				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.55000	208.47714	3.55000	208.42070				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB17 On 31/01/2038 Spot Bond			4.76500	114.35087	4.76500	114.31607				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.78372				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.78611				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.43637				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	137.21848				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.42469				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.49285				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.26249				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.19389				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.57645				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.25529				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	136.88605				0.00	0	
Total NN037 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 NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.00650				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.22908				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.60688				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	166.40892				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.86964				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	166.16834				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	165.00558				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.86692				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	141.62562				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.61055				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	93.84938				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.13250				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.91272				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.04978				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.38370				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.06996				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.64929				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	101.12423				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.79770				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.80096				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.85453				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.79770				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.34841				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN115 On 13/10/2023 Spot Bond					0.00000	100.46892				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.30401				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	101.47300				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	126.91000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	121.38000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	129.12000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	127.47000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	126.95172				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	123.89063				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	92.95756				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/04/2022 Spot Bond					0.00000	112.50044				0.00	0	
Total NNF029 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	123.89063				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	95.16331				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	100.62038				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04 On 05/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05 On 22/02/2022 Spot Bond					0.00000	95.93750				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.64351				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.63589				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.63589				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	102.67436				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 28/03/2022 Spot Bond					0.00000	100.55801				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	101.54682				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF066 On 14/02/2022 Spot Bond					0.00000	101.17343				0.00	0	
Total NNF067 SPOT										0.00	0	
Total For NNF067										0.00	0	
NNF067 On 17/02/2022 Spot Bond					0.00000	101.09026				0.00	0	
Total NNF068 SPOT										0.00	0	
Total For NNF068										0.00	0	
NNF068 On 18/02/2022 Spot Bond					0.00000	101.08362				0.00	0	
Total NNF069 SPOT										0.00	0	
Total For NNF069										0.00	0	
NNF069 On 22/02/2022 Spot Bond					0.00000	101.07589				0.00	0	
Total NNF070 SPOT										0.00	0	
Total For NNF070										0.00	0	
NNF070 On 22/02/2022 Spot Bond					0.00000	101.07589				0.00	0	
Total NNF071 SPOT										0.00	0	
Total For NNF071										0.00	0	
NNF071 On 23/02/2022 Spot Bond					0.00000	101.06192				0.00	0	
Total NNF072 SPOT										0.00	0	
Total For NNF072										0.00	0	
NNF072 On 22/02/2022 Spot Bond					0.00000	101.07589				0.00	0	
Total NNF073 SPOT										0.00	0	
Total For NNF073										0.00	0	
NNF073 On 26/05/2022 Spot Bond					0.00000	101.02572				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF074 On 28/02/2022 Spot Bond					0.00000	101.00513				0.00	0	
Total NNF075 SPOT										0.00	0	
Total For NNF075										0.00	0	
NNF075 On 28/02/2022 Spot Bond					0.00000	101.00513				0.00	0	
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NNF076 On 29/04/2022 Spot Bond					0.00000	100.10276				0.00	0	
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF071 On 29/07/2022 Spot Bond					0.00000	100.10066				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF071 On 28/04/2022 Spot Bond					0.00000	100.14679				0.00	0	
Total NNF079 SPOT										0.00	0	
Total For NNF079										0.00	0	
NQ1A11 On 22/05/2052 Spot Bond					0.00000	130.43534				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	86.43950				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.19550				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.19769				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.11510				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B11 On 22/05/2052 Spot Bond					0.00000	100.91551				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.39906				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.28191				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.22919				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.01007				0.00	0	
Total NQ1C10 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 NQ1C10									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.48112			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.04158			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.96500	107.02636	6.96500	107.00612			0.00	0	182,198,40
Total NRA022 SPOT									0.00	0	182,198,40
Total For NRA022									0.00	0	182,198,40
NRA02 On 31/05/2023 Spot Bond			3.00000	201.47524	3.00000	201.42368			0.00	0	200,000,00
Total NRA023 SPOT									0.00	0	200,000,00
Total For NRA023									0.00	0	200,000,00
NRA02 On 30/11/2028 Spot Bond			9.91500	113.68420	9.91500	113.65398		689,811,337,500.00		69,572,500	468,772,90
Total NRA028 SPOT								689,811,337,500.00		69,572,500	468,772,90
Total For NRA028								689,811,337,500.00		69,572,500	468,772,90
NRA02 On 30/11/2028 Spot Bond			100.00000	14.66870	100.00000	14.63605			0.00	0	
Total NRA028/R186 SPOT									0.00	0	
Total For NRA028/R186									0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.74817			0.00	0	
Total NTC21 SPOT									0.00	0	
Total For NTC21									0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.16245			0.00	0	
Total NTC23 SPOT									0.00	0	
Total For NTC23									0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.18351			0.00	0	
Total NTC26 SPOT									0.00	0	
Total For NTC26									0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.78906			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.79967			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.66965			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.91119				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.97420				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
NTC33 On 28/01/2027 Spot Bond					0.00000	100.10589				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.73765				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.06507				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.32500	104.45407	6.32500	104.43610				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.10500	114.85017	7.10500	114.82802				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			6.55000	106.90692	6.55000	106.88789				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.07000	114.65056	8.07000	114.62550				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	100.75538				0.00	0	500,000,00
Total OML11 SPOT										0.00	0	500,000,00
Total For OML11										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
OML12 On 12/11/2025 Spot Bond					0.00000	101.56047				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.70318				0.00	0	150,000,00
Total OML13 SPOT										0.00	0	150,000,00
Total For OML13										0.00	0	150,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	101.11995				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.14924				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.83105				0.00	2,000,000,000	1,000,000,00
Total PEP03 SPOT										0.00	2,000,000,000	1,000,000,00
Total For PEP03										0.00	2,000,000,000	1,000,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	100.36115				0.00	650,000,000	650,000,00
Total PEP04 SPOT										0.00	650,000,000	650,000,00
Total For PEP04										0.00	650,000,000	650,000,00
PMM51 On 28/02/2022 Spot Bond					0.00000	101.08898				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.10809				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.42643				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.18754				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.33488				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.35592				0.00	0	
Total PRE2C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For PRE2C1									0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.37697			0.00	0	
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.63000	112.87919	7.61500	112.92029		152,995,914,088,000.00	1,461,729,477,600	1,909,363,795,10	
Total R186 SPOT								152,995,914,088,000.00	1,461,729,477,600	1,909,363,795,10	
Total For R186								152,995,914,088,000.00	1,461,729,477,600	1,909,363,795,10	
R197 On 07/12/2023 Spot Bond			1.72500	321.90632	1.72000	321.86306		42,345,237,037,500.00	24,547,963,500	56,899,243,10	
Total R197 SPOT								42,345,237,037,500.00	24,547,963,500	56,899,243,10	
Total For R197								42,345,237,037,500.00	24,547,963,500	56,899,243,10	
R202 On 07/12/2033 Spot Bond			3.84000	245.25764	3.88000	244.25721		479,616,033,024,000.00	124,900,008,600	232,865,141,70	
Total R202 SPOT								479,616,033,024,000.00	124,900,008,600	232,865,141,70	
Total For R202								479,616,033,024,000.00	124,900,008,600	232,865,141,70	
R2023 On 28/02/2023 Spot Bond			5.27500	105.95020	5.36500	105.84178		722,696,984,205,000.00	1,084,871,466,200	799,260,691,60	
Total R2023 SPOT								722,696,984,205,000.00	1,084,871,466,200	799,260,691,60	
Total For R2023								722,696,984,205,000.00	1,084,871,466,200	799,260,691,60	
R2030 On 31/01/2030 Spot Bond			9.23000	93.33423	9.24000	93.25783		854,659,586,455,000.00	3,017,839,608,500	1,765,061,088,90	
Total R2030 SPOT								854,659,586,455,000.00	3,017,839,608,500	1,765,061,088,90	
Total For R2030								854,659,586,455,000.00	3,017,839,608,500	1,765,061,088,90	
R2032 On 31/03/2032 Spot Bond			9.67500	93.87112	9.68000	93.81686		663,569,993,895,000.00	1,308,896,123,400	1,335,874,328,20	
Total R2032 SPOT								663,569,993,895,000.00	1,308,896,123,400	1,335,874,328,20	
Total For R2032								663,569,993,895,000.00	1,308,896,123,400	1,335,874,328,20	
R2035 On 28/02/2035 Spot Bond			10.12000	95.02434	10.12000	94.99843		783,010,358,396,000.00	966,700,628,300	1,295,336,289,40	
Total R2035 SPOT								783,010,358,396,000.00	966,700,628,300	1,295,336,289,40	
Total For R2035								783,010,358,396,000.00	966,700,628,300	1,295,336,289,40	
R2037 On 31/01/2037 Spot Bond			10.28500	86.69210	10.28500	86.66808		348,088,129,288,000.00	1,297,820,916,800	1,262,244,236,30	
Total R2037 SPOT								348,088,129,288,000.00	1,297,820,916,800	1,262,244,236,30	
Total For R2037								348,088,129,288,000.00	1,297,820,916,800	1,262,244,236,30	
R2040 On 31/01/2040 Spot Bond			10.39500	88.94454	10.38500	88.99323		086,282,780,651,000.00	970,301,373,800	1,002,750,089,30	
Total R2040 SPOT								86,282,780,651,000.00	970,301,373,800	1,002,750,089,30	
Total For R2040								86,282,780,651,000.00	970,301,373,800	1,002,750,089,30	
R2044 On 31/01/2044 Spot Bond			10.46000	85.57971	10.45000	85.63077		222,013,271,760,000.00	403,634,156,000	1,298,347,353,50	
Total R2044 SPOT								222,013,271,760,000.00	403,634,156,000	1,298,347,353,50	
Total For R2044								222,013,271,760,000.00	403,634,156,000	1,298,347,353,50	
R2048 On 28/02/2048 Spot Bond			10.39000	89.22354	10.38500	89.23763		124,031,138,588,000.00	2,514,343,709,200	1,392,022,803,40	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total R2048 SPOT										24,031,138,588,000.00	514,343,709,200	392,022,803,40
Total For R2048										24,031,138,588,000.00	514,343,709,200	392,022,803,40
R209 On 31/03/2036 Spot Bond			10.09000	73.63732	10.09000	73.61741				064,130,639,488,000.00	799,220,083,200	814,684,023,30
Total R209 SPOT										24,130,639,488,000.00	799,220,083,200	314,684,023,30
Total For R209										24,130,639,488,000.00	799,220,083,200	314,684,023,30
R210 On 31/03/2028 Spot Bond			3.04500	214.41192	3.05000	214.29707				53,445,157,006,500.00	17,551,775,700	187,096,391,70
Total R210 SPOT										23,445,157,006,500.00	17,551,775,700	187,096,391,70
Total For R210										23,445,157,006,500.00	17,551,775,700	187,096,391,70
R213 On 28/02/2031 Spot Bond			9.50000	88.14522	9.49500	88.14959				758,189,415,100,000.00	395,598,885,800	441,788,404,30
Total R213 SPOT										28,189,415,100,000.00	395,598,885,800	441,788,404,30
Total For R213										28,189,415,100,000.00	395,598,885,800	441,788,404,30
R214 On 28/02/2041 Spot Bond			10.40000	70.81524	10.39500	70.82605				080,394,133,760,000.00	776,960,974,400	889,728,733,30
Total R214 SPOT										20,394,133,760,000.00	776,960,974,400	389,728,733,30
Total For R214										20,394,133,760,000.00	776,960,974,400	389,728,733,30
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.61022				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.30887				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.93074				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.09252				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.94360				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.39996				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.06853				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 ¹ On 22/03/2022 Spot Bond					0.00000	100.68919				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 ¹ On 22/03/2024 Spot Bond					0.00000	100.68122				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 ¹ On 22/03/2026 Spot Bond					0.00000	100.71314				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 ¹ On 29/03/2024 Spot Bond					0.00000	100.58533				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 ¹ On 22/08/2022 Spot Bond					0.00000	101.06608				0.00	0	100,000,00
Total RDFB23 SPOT										0.00	0	100,000,00
Total For RDFB23										0.00	0	100,000,00
RDFB2 ¹ On 22/08/2024 Spot Bond					0.00000	99.91674				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 ¹ On 28/11/2024 Spot Bond					0.00000	101.15192				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 ¹ On 26/07/2024 Spot Bond					0.00000	100.15039				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 ¹ On 13/05/2026 Spot Bond					0.00000	101.64817				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 ¹ On 17/09/2022 Spot Bond					0.00000	100.82228				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 ¹ On 31/01/2028 Spot Bond					0.00000	100.12743				0.00	0	500,000,00
Total RED151 SPOT										0.00	0	500,000,00
Total For RED151										0.00	0	500,000,00
RED16 ¹ On 07/12/2022 Spot Bond					0.00000	101.57613				0.00	0	
Total RED162 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 RED162									0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	102.22245			0.00	0	
Total RED302 SPOT									0.00	0	
Total For RED302									0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.18287			0.00	0	
Total RED402 SPOT									0.00	0	
Total For RED402									0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.51639			0.00	0	
Total RED501 SPOT									0.00	0	
Total For RED501									0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	99.63820			0.00	0	
Total RED603 SPOT									0.00	0	
Total For RED603									0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.55556			0.00	0	200,000,00
Total RED704 SPOT									0.00	0	200,000,00
Total For RED704									0.00	0	200,000,00
RED70: On 17/04/2023 Spot Bond					0.00000	100.75182			0.00	0	200,000,00
Total RED705 SPOT									0.00	0	200,000,00
Total For RED705									0.00	0	200,000,00
RES40 On 13/10/2022 Spot Bond					0.00000	100.37601			0.00	0	
Total RES40 SPOT									0.00	0	
Total For RES40									0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.05919			0.00	0	
Total RES41 SPOT									0.00	0	
Total For RES41									0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.20733			0.00	0	
Total RES49 SPOT									0.00	0	
Total For RES49									0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.26844			0.00	0	500,000,00
Total RES50 SPOT									0.00	0	500,000,00
Total For RES50									0.00	0	500,000,00
RES52 On 07/05/2024 Spot Bond					0.00000	100.04136			0.00	0	
Total RES52 SPOT									0.00	0	
Total For RES52									0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.75998			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RMB106 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMB106 SPOT										0.00	0	
Total For RMB106										0.00	0	
RW23 On 10/12/2023 Spot Bond			7.01500	105.77670	7.01500	105.75666				0.00	0	170,000,00
Total RW23 SPOT										0.00	0	170,000,00
Total For RW23										0.00	0	170,000,00
RW28 On 10/12/2028 Spot Bond			11.75000	94.71702	11.75000	94.68732				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.79500	100.51090	10.79500	100.48187				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.07189				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.92000	100.04654	9.92000	100.01993				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.52500	104.06303	5.52500	104.04754				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	100.02039				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.02400				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.88000	110.06890	7.88000	110.04541				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS21 On 15/05/2026 Spot Bond					0.00000	103.39626				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.94500	110.67154	6.94500	110.65102				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.82500	103.02514	7.82500	103.00330				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.06500	108.88399	8.06500	108.86034			366,168,110,704,000.00	45,402,121,600	11,350,530,400	
Total SBS31 SPOT									36,168,110,704,000.00	45,402,121,600	11,350,530,400	
Total For SBS31									36,168,110,704,000.00	45,402,121,600	11,350,530,400	
SBS34 On 19/09/2024 Spot Bond			7.07500	111.03693	7.07500	111.01560				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.28500	104.99392	7.28500	104.97317				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.86500	105.02102	8.86500	104.99585				0.00	0	130,000,000
Total SBS39 SPOT										0.00	0	130,000,000
Total For SBS39										0.00	0	130,000,000
SBS41 On 12/11/2022 Spot Bond			5.77500	105.47940	5.77500	105.46281				0.00	0	60,000,000
Total SBS41 SPOT										0.00	0	60,000,000
Total For SBS41										0.00	0	60,000,000
SBS42 On 12/11/2025 Spot Bond			7.54500	112.52527	7.54500	112.50225				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.19500	114.46162	8.19500	114.43622				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.09000	104.24084	6.09000	104.22386				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.72398				0.00	0	
Total SBS47 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 SBS47									0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.77500	6.77500	6.77500	105.66041			0.00	0	
Total SBS51 SPOT									0.00	0	
Total For SBS51									0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.20223			0.00	0	
Total SBS52 SPOT									0.00	0	
Total For SBS52									0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.79788			0.00	0	
Total SBS53 SPOT									0.00	0	
Total For SBS53									0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.18314			0.00	0	880,000,00
Total SBS55 SPOT									0.00	0	880,000,00
Total For SBS55									0.00	0	880,000,00
SBS56 On 12/06/2022 Spot Bond			4.85000	102.78150	4.85000	102.76806		1,940,000,000,000.00	400,000,000	200,000,00	
Total SBS56 SPOT								1,940,000,000,000.00	400,000,000	200,000,00	
Total For SBS56								1,940,000,000,000.00	400,000,000	200,000,00	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.14229			0.00	0	
Total SBS57 SPOT									0.00	0	
Total For SBS57									0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.51799			0.00	0	
Total SBS58 SPOT									0.00	0	
Total For SBS58									0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.58913			0.00	0	
Total SBS60 SPOT									0.00	0	
Total For SBS60									0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.61118			0.00	0	
Total SBS62 SPOT									0.00	0	
Total For SBS62									0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.94184			0.00	0	
Total SBS63 SPOT									0.00	0	
Total For SBS63									0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.17290			0.00	0	
Total SBS64 SPOT									0.00	0	
Total For SBS64									0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.55795			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.73045				0.00	0	340,000,00
Total SBS66 SPOT										0.00	0	340,000,00
Total For SBS66										0.00	0	340,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	100.48205				0.00	0	250,000,00
Total SBS67 SPOT										0.00	0	250,000,00
Total For SBS67										0.00	0	250,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	101.32278				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.02220				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.06941				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.07216				0.00	10,000,000,000	5,000,000,00
Total SBS71 SPOT										0.00	10,000,000,000	5,000,000,00
Total For SBS71										0.00	10,000,000,000	5,000,000,00
SBS72 On 02/02/2029 Spot Bond					0.00000	100.07320				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.12000	319.70856	2.12000	319.63436				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.92000	4.92000	4.92000	221.44027				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.06115				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	101.09726				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT101 On 31/03/2022 Spot Bond					0.00000	101.51557				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.13735				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.35533				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.82906				0.00	0	150,000,00
Total SBT104 SPOT										0.00	0	150,000,00
Total For SBT104										0.00	0	150,000,00
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	101.01543				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.65960				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.45270				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.73500	108.05238	6.73500	108.03272				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.82445				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.86133				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.93154				0.00	0	1,300,000,00
Total SBT207 SPOT										0.00	0	1,300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT207										0.00	0	1,300,000,00
SBT20 On 28/11/2025 Spot Bond					0.00000	103.52829				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT20 On 29/06/2026 Spot Bond					0.00000	100.77920				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.15743				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	99.86641				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	99.86180				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.61000	98.88768	8.61000	98.86503				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.87712				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	99.95856				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.87281				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	99.87386				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.86527				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.87609				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.86527				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.86740				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.85236				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.87179				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.86096				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	99.86201				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.06000	109.03955	7.06000	109.01877				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.91830				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.09760				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.00103				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.16020				0.00	0	200,000,00
Total SPDA12 SPOT										0.00	0	200,000,00
Total For SPDA12										0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.41113				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.05914				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.08439				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.66877				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.79561				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.72533				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.94359				0.00	0	500,000,00
Total SPG007 SPOT										0.00	0	500,000,00
Total For SPG007										0.00	0	500,000,00
SPG00 On 15/10/2022 Spot Bond					0.00000	100.61569				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.47095				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.13649				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.06965				0.00	0	500,000,00
Total SSA07 SPOT										0.00	0	500,000,00
Total For SSA07										0.00	0	500,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	100.56703				0.00	0	
Total SSA08 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 SSA08									0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.57600	3.57600	3.57600	151.54277			18,787,200,446,400.00	5,253,691,400	5,053,691,400
Total SSN011 SPOT									18,787,200,446,400.00	5,253,691,400	5,053,691,400
Total For SSN011									18,787,200,446,400.00	5,253,691,400	5,053,691,400
SSN01 On 21/12/2026 Spot Bond			7.59000	113.05075	7.59000	113.02761			0.00	0	
Total SSN017 SPOT									0.00	0	
Total For SSN017									0.00	0	
SSN02 On 28/02/2031 Spot Bond			8.98500	90.98113	8.98500	90.95904			0.00	0	
Total SSN021 SPOT									0.00	0	
Total For SSN021									0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.82509			0.00	0	
Total SSN029 SPOT									0.00	0	
Total For SSN029									0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.35635			0.00	0	
Total SSN040 SPOT									0.00	0	
Total For SSN040									0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.76500	107.88213	6.76500	107.86242			0.00	0	
Total SSN041 SPOT									0.00	0	
Total For SSN041									0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.80000	113.84613	4.80000	113.81138			0.00	0	
Total SSN043 SPOT									0.00	0	
Total For SSN043									0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.74927			0.00	0	
Total SSN044 SPOT									0.00	0	
Total For SSN044									0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.12178			0.00	0	
Total SSN046 SPOT									0.00	0	
Total For SSN046									0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.91727			0.00	0	
Total SSN047 SPOT									0.00	0	
Total For SSN047									0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.75000	2.75000	2.75000	316.16509			0.00	0	
Total SSN050 SPOT									0.00	0	
Total For SSN050									0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.14388			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.06091				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.41569				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/01/2025 Spot Bond			3.38000	3.38000	3.38000	152.39339				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			4.80000	4.80000	4.80000	113.81138				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.35000	4.35000	4.35000	108.51195				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.23000	4.23000	4.23000	200.72295				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	101.10437				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	101.08334				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	101.03163				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.84707				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN074 On 15/06/2023 Spot Bond					0.00000	100.82648				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN075 On 15/06/2028 Spot Bond					0.00000	102.11915				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN076 On 15/06/2023 Spot Bond					0.00000	101.90280				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN077 On 19/06/2023 Spot Bond					0.00000	100.76036				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN078 On 13/07/2023 Spot Bond					0.00000	100.36523				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN081 On 27/08/2024 Spot Bond					0.00000	101.13114				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN082 On 12/09/2025 Spot Bond					0.00000	100.93546				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN083 On 05/11/2023 Spot Bond					0.00000	100.00007				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN084 On 07/12/2033 Spot Bond			4.75500	4.75500	4.75500	224.88472				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN089 On 21/12/2026 Spot Bond					0.00000	99.67988				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN093 On 31/01/2030 Spot Bond					0.00000	101.27840				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN096 On 28/05/2025 Spot Bond					0.00000	100.91560				0.00	0	2,500,000.00
Total SSN096 SPOT										0.00	0	2,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN096										0.00	0	2,500,000,00
SSN09: On 28/02/2027 Spot Bond					0.00000	101.20129				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.99367				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.90500	89.83375	9.90500	89.80976				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.90091				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.38000	96.40760	4.38000	199.06917				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.93500	92.15544	4.93500	221.13029				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	99.95691				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	100.73977				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/03/2022 Spot Bond					0.00000	100.69954				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.86590				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	96.06840				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN13 On 22/03/2022 Spot Bond					0.00000	100.62142				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13 On 12/10/2022 Spot Bond					0.00000	100.35481				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13 On 20/10/2022 Spot Bond					0.00000	100.24391				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	100.18883				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	100.08613				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 03/11/2022 Spot Bond					0.00000	100.06630				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	99.95243				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14 On 18/02/2022 Spot Bond					0.00000	101.07253				0.00	0	
Total SSN143 SPOT										0.00	0	
Total For SSN143										0.00	0	
SSN14 On 18/02/2022 Spot Bond					0.00000	101.06143				0.00	0	
Total SSN144 SPOT										0.00	0	
Total For SSN144										0.00	0	
SSN14 On 28/02/2022 Spot Bond					0.00000	100.99740				0.00	0	
Total SSN145 SPOT										0.00	0	
Total For SSN145										0.00	0	
SSN14 On 09/12/2022 Spot Bond					0.00000	100.99054				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	
SSN148 On 03/05/2022 Spot Bond					0.00000	100.08078				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.98448				0.00	0	100,000,00
Total SST201 SPOT										0.00	0	100,000,00
Total For SST201										0.00	0	100,000,00
SZ25 On 30/09/2025 Spot Bond			8.08500	106.05731	8.08500	106.03422				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.96648				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.06543				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.06122				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.11367				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.09263				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	103.34609	7.21000	103.32619				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	103.29958	7.72000	103.25659				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.79206				0.00	0	
Total TFS145 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.74904				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.02492				0.00	0	500,000,00
Total TFS154 SPOT										0.00	0	500,000,00
Total For TFS154										0.00	0	500,000,00
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.35028				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.54607				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.67494				0.00	0	300,000,00
Total TFS158 SPOT										0.00	0	300,000,00
Total For TFS158										0.00	0	300,000,00
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.24962				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.00766				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.63695				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.39549				0.00	0	991,110,00
Total TFS163 SPOT										0.00	0	991,110,00
Total For TFS163										0.00	0	991,110,00
TFS164 On 22/10/2024 Spot Bond					0.00000	100.84506				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.18299				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.37504				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.50973				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.53758				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.73817				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.93348				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A7 On 21/11/2022 Spot Bond					0.00000	101.15067				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A7 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.08709				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A7 On 21/11/2022 Spot Bond					0.00000	101.09228				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A7 On 21/11/2022 Spot Bond					0.00000	101.10547				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A7 On 21/11/2022 Spot Bond					0.00000	101.05915				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B7 On 21/11/2022 Spot Bond					0.00000	101.20233				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	

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	101.33805				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.35738				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.30127				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.50030				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.25075				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.47738				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.99631				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.69898				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.18438				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.34562				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	103.93926	8.49000	103.91577				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.24850				0.00	0	
Total TH16A4 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 TH16A4										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	101.12441				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	101.07177				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	101.11810				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	102.67383	5.76000	102.65798				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	101.16442				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.24020				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	101.24441				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	101.22968				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	101.33072				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	101.30335				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	101.68211				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D1 On 21/08/2024 Spot Bond					0.00000	101.86088				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.75573				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.20834				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.17679				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.28407				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.23569				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.67095				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.59318				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O: On 21/02/2022 Spot Bond					0.00000	100.95839				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.96648				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23: On 05/09/2022 Spot Bond					0.00000	100.85817				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24: On 05/09/2022 Spot Bond			6.46500	105.30345	6.46500	105.28494				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TL25 On 04/09/2024 Spot Bond			7.06500	109.92772	7.06500	109.90664			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.81084			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.39597			0.00	0	500,000,00
Total TL27 SPOT									0.00	0	500,000,00
Total For TL27									0.00	0	500,000,00
TL28 On 24/04/2025 Spot Bond			8.08500	106.02221	8.08500	105.99912			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.71607			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.76243			0.00	0	500,000,00
Total TL30 SPOT									0.00	0	500,000,00
Total For TL30									0.00	0	500,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	101.28727			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	99.96987			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			7.01500	108.88210	7.01500	108.86136		964,901,324,500.00	137,548,300	1,164,928,400	
Total TN23 SPOT								964,901,324,500.00	137,548,300	1,164,928,400	
Total For TN23								964,901,324,500.00	137,548,300	1,164,928,400	
TN23/R On 06/11/2023 Spot Bond			100.00000	35.08092	100.00000	35.00242		0.00	0		
Total TN23/R2023 SPOT								0.00	0		
Total For TN23/R2023								0.00	0		
TN25 On 19/08/2025 Spot Bond			8.45500	107.59322	8.45500	107.56900		9,814,297,667,500.00	1,160,768,500	2,222,593,400	
Total TN25 SPOT								9,814,297,667,500.00	1,160,768,500	2,222,593,400	
Total For TN25								9,814,297,667,500.00	1,160,768,500	2,222,593,400	
TN25/R On 19/08/2025 Spot Bond			100.00000	19.07864	100.00000	19.03664		0.00	0		
Total TN25/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 TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.48500	99.53684	9.48500	99.51135			1,198,854,678,000.00	126,394,800	18,639,200,10
Total TN27 SPOT									1,198,854,678,000.00	126,394,800	18,639,200,10
Total For TN27									1,198,854,678,000.00	126,394,800	18,639,200,10
TN27/R On 14/11/2027 Spot Bond			100.00000	11.64222	100.00000	11.61616			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.84000	101.60860	10.84000	101.57914			0.00	0	1,377,000,00
Total TN30 SPOT									0.00	0	1,377,000,00
Total For TN30									0.00	0	1,377,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.90961	8.00000	118.88399			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			11.59500	97.17087	11.59500	97.14079			23,190,000,000,000.00	2,000,000,000	3,593,000,00
Total TN40 SPOT									23,190,000,000,000.00	2,000,000,000	3,593,000,00
Total For TN40									23,190,000,000,000.00	2,000,000,000	3,593,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.57184	10.75000	103.54205			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	100.70151			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.98843			0.00	0	
Total TR5A12 SPOT									0.00	0	
Total For TR5A12									0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.70939			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.03774			0.00	0	
Total TR5A22 SPOT									0.00	0	
Total For TR5A22									0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	100.69057	7.61000	101.01049			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.60410			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR50M1 SPOT										0.00	0	
Total For TR50M1										0.00	0	
TR50M On 20/12/2022 Spot Bond					0.00000	100.86853				0.00	0	
Total TR50M2 SPOT										0.00	0	
Total For TR50M2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.68468				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.47500	103.99863	6.47500	103.98033				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	101.22434				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.57901				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.02960				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.33532				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.35410				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.76500	107.87373	6.76500	107.85401				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.33532				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.35410				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A On 13/04/2024 Spot Bond			8.62000	102.77362	8.62000	102.74979				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.26506				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.06400				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.80400				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.08715				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.02358				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.45713				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	99.90967				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	99.56595				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	99.48971				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	98.76575				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	96.91112				0.00	0	
Total TSP260 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.70196				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.15171				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.80450				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC39 On 04/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC391 SPOT										0.00	0	
Total For TWC391										0.00	0	
TWC39 On 18/02/2022 Spot Bond					0.00000	100.91767				0.00	0	
Total TWC392 SPOT										0.00	0	
Total For TWC392										0.00	0	
TWC39 On 25/02/2022 Spot Bond					0.00000	100.87000				0.00	0	
Total TWC393 SPOT										0.00	0	
Total For TWC393										0.00	0	
TWC39 On 04/03/2022 Spot Bond					0.00000	100.74179				0.00	0	
Total TWC394 SPOT										0.00	0	
Total For TWC394										0.00	0	
TWC39 On 11/03/2022 Spot Bond					0.00000	100.65503				0.00	0	
Total TWC395 SPOT										0.00	0	
Total For TWC395										0.00	0	
TWC39 On 07/04/2022 Spot Bond					0.00000	100.33769				0.00	0	
Total TWC396 SPOT										0.00	0	
Total For TWC396										0.00	0	
TWC39 On 14/04/2022 Spot Bond					0.00000	100.25327				0.00	0	
Total TWC397 SPOT										0.00	0	
Total For TWC397										0.00	0	
TWC39 On 22/04/2022 Spot Bond					0.00000	100.16884				0.00	0	
Total TWC398 SPOT										0.00	0	
Total For TWC398										0.00	0	
TWC39 On 28/04/2022 Spot Bond					0.00000	100.08856				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC399 SPOT										0.00	0	
Total For TWC399										0.00	0	
TWC40 On 06/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				199,000,000,000,000.00	51,990,000,000	35,535,000,00
Total TWC400 SPOT										19,000,000,000,000.00	51,990,000,000	35,535,000,00
Total For TWC400										19,000,000,000,000.00	51,990,000,000	35,535,000,00
UG26 On 09/03/2026 Spot Bond			9.91500	109.32007	9.91500	109.29084				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.19890				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.34830				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.41726				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.71603				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.39535				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.62865				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.09498				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.89895				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.89510				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VKE17 On 27/08/2022 Spot Bond					0.00000	101.04511			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.08907			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.82156			0.00	0	1,000,000,00
Total WHL03 SPOT									0.00	0	1,000,000,00
Total For WHL03									0.00	0	1,000,000,00
Total for SPOT									1.52e+017	342,399,042,700	368,584,004,63
Total for SPOT :									1.52e+017	342,399,042,700	368,584,004,63
Total Futures									1.52e+017	342,399,470,894	368,585,078,00
Total Options									29 903 788.88	12,508	122,43
Grand Total:									1.52e+017	342,399,483,402	368,585,200,50