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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/09/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/11/2021	Bond Future			11.53640	75.39303	11.46801	75.74867			0.00	0	35
ES33	On	03/02/2022	Bond Future			11.79096	76.25467	11.71931	76.61578			0.00	0	
ES33	On	05/05/2022	Bond Future			12.04371	73.39791	11.97070	73.75484			0.00	0	
ES33	On	04/08/2022	Bond Future			12.30861	74.26118	12.23278	74.62054			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/11/2021	Bond Future			12.03548	73.65427	11.96180	74.08747			0.00	0	4,77
ES42	On	03/02/2022	Bond Future			12.26857	74.49641	12.19141	74.93596			0.00	0	
ES42	On	05/05/2022	Bond Future			12.50851	71.13749	12.42936	71.57391			0.00	0	
ES42	On	04/08/2022	Bond Future			12.75293	71.97285	12.67058	72.41263			0.00	0	
Total ES42 Future												0.00	0	4,77
Total For ES42												0.00	0	4,77
I2025	On	04/11/2021	Bond Future			154.58690	154.58690	154.95158	154.95158			0.00	0	5,36
I2025	On	03/02/2022	Bond Future			154.77007	154.77007	155.14191	155.14191			0.00	0	
I2025	On	05/05/2022	Bond Future			156.63835	156.63835	156.99708	156.99708			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	04/08/2022	Bond Future			156.96630	156.96630	157.32489	157.32489			0.00	0	
Total I2025 Future												0.00	0	5,36
Total For I2025												0.00	0	5,36
I2029	On	04/11/2021	Bond Future			114.14494	114.14494	114.17736	114.17736			0.00	0	2,96
I2029	On	03/02/2022	Bond Future			115.44948	115.44948	115.48441	115.48441			0.00	0	
I2029	On	05/05/2022	Bond Future			115.64380	115.64380	115.66622	115.66622			0.00	0	
I2029	On	04/08/2022	Bond Future			117.07891	117.07891	117.09825	117.09825			0.00	0	
Total I2029 Future												0.00	0	2,96
Total For I2029												0.00	0	2,96
I2033	On	04/11/2021	Bond Future			108.11612	108.11612	108.43089	108.43089			51,355,157.00	475	9,52
I2033	On	03/02/2022	Bond Future			109.35179	109.35179	109.67216	109.67216			0.00	0	
I2033	On	05/05/2022	Bond Future			109.39229	109.39229	109.70425	109.70425			0.00	0	
I2033	On	04/08/2022	Bond Future			110.74975	110.74975	111.06239	111.06239			0.00	0	
Total I2033 Future												51,355,157.00	475	9,52
Total For I2033												51,355,157.00	475	9,52
I2038	On	04/11/2021	Bond Future			120.23220	120.23220	120.14370	120.14370			3,606,966.00	30	5,92
I2038	On	03/02/2022	Bond Future			119.82476	119.82476	119.73754	119.73754			0.00	0	
I2038	On	05/05/2022	Bond Future			121.27147	121.27147	121.16946	121.16946			0.00	0	
I2038	On	04/08/2022	Bond Future			120.95864	120.95864	120.85197	120.85197			0.00	0	
Total I2038 Future												3,606,966.00	30	5,92
Total For I2038												3,606,966.00	30	5,92
I2046	On	04/11/2021	Bond Future			107.25659	107.25659	107.24673	107.24673			0.00	0	17,22
I2046	On	03/02/2022	Bond Future			108.48245	108.48245	108.47465	108.47465			0.00	0	
I2046	On	05/05/2022	Bond Future			107.90784	107.90784	107.88765	107.88765			0.00	0	
I2046	On	04/08/2022	Bond Future			109.24718	109.24718	109.22363	109.22363			0.00	0	
Total I2046 Future												0.00	0	17,22
Total For I2046												0.00	0	17,22
I2050	On	04/11/2021	Bond Future			110.13407	110.13407	110.34789	110.34789			0.00	0	8,62
I2050	On	03/02/2022	Bond Future			109.41185	109.41185	109.63031	109.63031			0.00	0	
I2050	On	05/05/2022	Bond Future			110.73279	110.73279	110.94137	110.94137			0.00	0	
I2050	On	04/08/2022	Bond Future			110.08869	110.08869	110.29666	110.29666			0.00	0	
Total I2050 Future												0.00	0	8,62
Total For I2050												0.00	0	8,62
R186	On	04/11/2021	Bond Future			7.73961	115.50660	7.71135	115.63253		5.15	0.00	0	64,42
R186	On	03/02/2022	Bond Future			7.95038	111.51690	7.91969	111.64650		5.30	0.00	0	
R186	On	05/05/2022	Bond Future			8.16858	112.83704	8.13895	112.95532		5.03	0.00	0	
R186	On	04/08/2022	Bond Future			8.40728	108.87795	8.37629	108.99464		5.08	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R186 Future												0.00	0	64,44	
R186	On	04/11/2021	Bond Future	8.10	Call			1,939.17000	1.93917	1,831,160	5.46		0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put			222.81000	0.22281	240,730	5.46		0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call			1,974.98000	1.97498	1,866,350	5.47		0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put			214.89000	0.21489	232,190	5.47		0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put			13.39000	0.01339	14,320	5.94		0.00	0	15,17
R186	On	04/11/2021	Bond Future		Put			0.00000	0.00000	0,000	5.32		0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Call			1,903.60000	1.90360	1,796,210	5.45		0.00	0	
R186	On	04/11/2021	Bond Future		Call			15,632.53000	15.63253	15,506,600	5.32		0.00	0	
R186	On	04/11/2021	Bond Future	8.09	Put			230.98000	0.23098	249,520	5.45		0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call			918.36000	0.91836	839,580	5.25		0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put			657.21000	0.65721	704,360	5.25		0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.77	Call			4,611.60000	4.61160	4,486,600	5.94		0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,104.09000	3.10409	3,201,070	5.18		0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call			426.26000	0.42626	394,700	5.18		0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,171.34000	3.17134	3,269,380	5.18		0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			436.11000	0.43611	404,020	5.18		0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,137.63000	3.13763	3,235,140	5.18		0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			446.12000	0.44612	413,500	5.18		0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,281.28000	1.28128	1,229,100	4.99		0.00	0	4,
R186	On	05/05/2022	Bond Future	8.64	Call			3,014.63000	3.01463	2,931,800	5.37		0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			3,368.10000	3.36810	3,451,520	4.83		0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			695.76000	0.69576	660,900	4.83		0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			1,496.95000	1.49695	1,545,020	5.16		0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Put			3,982.10000	3.98210	4,073,500	4.74		0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			482.52000	0.48252	455,640	4.74		0.00	0	4,
R186	On	05/05/2022	Bond Future	7.88	Put			2,321.80000	2.32180	2,387,900	4.99		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,185.43000	2.18543	2,114,410	5.17		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,465.23000	1.46523	1,512,490	5.17		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,137.89000	2.13789	2,067,680	5.16		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			1,036.01000	1.03601	1,071,460	5.37		0.00	0	4,00
R186	On	05/05/2022	Bond Future	6.73	Put			5,977.46000	5.97746	6,084,260	4.70		0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			163.21000	0.16321	151,730	4.70		0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.31	Call			2,161.42000	2.16142	2,090,810	5.16		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,480.84000	1.48084	1,528,510	5.16		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,489.45000	2.48945	2,551,840	5.04		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			1,597.66000	1.59766	1,544,070	5.04		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,530.75000	2.53075	2,593,850	5.04		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			1,614.83000	1.61483	1,560,890	5.04		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	04/08/2022	Bond Future	8.14	Put			2,509.84000	2.50984	2,572,590	5.04	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			1,632.51000	1.63251	1,578,210	5.04	0.00	0	
Total R186 Option												0.00	0	42,45
Total For R186												0.00	0	106,90
R197	On	04/11/2021	Bond Future			326.75266	326.75266	326.75077	326.75077			0.00	0	1,27
R197	On	03/02/2022	Bond Future			322.25132	322.25132	322.25564	322.25564			0.00	0	
R197	On	05/05/2022	Bond Future			326.14179	326.14179	326.10952	326.10952			0.00	0	
R197	On	04/08/2022	Bond Future			321.80855	321.80855	321.76667	321.76667			0.00	0	
Total R197 Future												0.00	0	1,27
Total For R197												0.00	0	1,27
R202	On	04/11/2021	Bond Future			240.32463	240.32463	240.30509	240.30509			0.00	0	8,37
R202	On	03/02/2022	Bond Future			238.69661	238.69661	238.68154	238.68154			0.00	0	
R202	On	05/05/2022	Bond Future			241.57817	241.57817	241.53581	241.53581			0.00	0	
R202	On	04/08/2022	Bond Future			240.12457	240.12457	240.07479	240.07479			0.00	0	
Total R202 Future												0.00	0	8,37
Total For R202												0.00	0	8,37
R2023	On	04/11/2021	Bond Future			5.24832	104.60656	5.24579	104.60979		0.94	0.00	0	14,76
R2023	On	03/02/2022	Bond Future			5.44358	105.77622	5.43845	105.78151		0.87	0.00	0	
R2023	On	05/05/2022	Bond Future			5.64896	103.11760	5.65712	103.11115		0.75	0.00	0	
R2023	On	04/08/2022	Bond Future			5.99729	104.33978	6.01472	104.33017		0.58	0.00	0	
Total R2023 Future												0.00	0	14,76
R2023	On	04/11/2021	Bond Future	4.91	Call			10.86000	0.01086	10,030	0.90	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			440.80000	0.44080	443,200	0.90	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			12.18000	0.01218	11,280	0.91	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			429.28000	0.42928	431,610	0.91	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Call			9.70000	0.00970	8,940	0.90	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			452.48000	0.45248	454,950	0.90	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			442.55000	0.44255	445,980	0.82	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			66.35000	0.06635	64,580	0.82	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			457.56000	0.45756	461,080	0.82	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			69.27000	0.06927	67,450	0.82	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			450.12000	0.45012	453,590	0.82	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			72.07000	0.07207	70,210	0.82	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			616.15000	0.61615	620,570	0.91	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			102.00000	0.10200	99,970	0.91	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			603.28000	0.60328	607,660	0.90	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			104.82000	0.10482	102,750	0.90	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			609.71000	0.60971	614,110	0.91	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2023	On	05/05/2022	Bond Future	6.30	Put			103.40000	0.10340	101,350	0.91	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			225.53000	0.22553	220,490	0.61	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			242.65000	0.24265	247,250	0.61	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			223.22000	0.22322	218,210	0.61	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			236.28000	0.23628	240,810	0.60	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			227.86000	0.22786	222,780	0.60	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			239.45000	0.23945	244,020	0.61	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	14,76
R2030	On	04/11/2021	Bond Future			9.37428	94.41318	9.33597	94.61894		8.70	59,385,890.22	629	99,4
R2030	On	03/02/2022	Bond Future			9.58632	91.46502	9.54585	91.67489		8.72	0.00	0	6
R2030	On	05/05/2022	Bond Future			9.80373	92.54817	9.76343	92.74994		8.26	0.00	0	
R2030	On	04/08/2022	Bond Future			10.03906	89.62222	9.99727	89.82384		8.37	0.00	0	
Total R2030 Future												59,385,890.22	629	100,02
R2030	On	04/11/2021	Bond Future	10.60	Call			6,505.47000	6.50547	6,301,290	10.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.60	Put			16.38000	0.01638	17,960	10.19	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			17.06000	0.01706	18,710	10.18	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Put			5,975.43000	5.97543	6,178,940	7.96	0.00	0	
R2030	On	04/11/2021	Bond Future	8.27	Call			7.22000	0.00722	4,970	7.96	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.77	Put			3,249.36000	3.24936	3,427,220	8.26	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			139.99000	0.13999	112,090	8.26	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.44	Call			10,478.47000	10.47847	10,272,720	10.78	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			0.30000	0.00030	0,310	10.78	0.00	0	30
R2030	On	04/11/2021	Bond Future	11.26	Call			9,644.82000	9.64482	9,439,120	10.78	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			0.86000	0.00086	0,920	10.78	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.90	Put			214.02000	0.21402	236,040	9.42	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Call			3,184.86000	3.18486	3,001,120	9.42	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.20	Put			1,466.68000	1.46668	1,580,820	8.66	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			731.64000	0.73164	640,020	8.66	0.00	0	2
R2030	On	04/11/2021	Bond Future	8.75	Put			3,348.57000	3.34857	3,528,510	8.24	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			126.90000	0.12690	101,080	8.24	0.00	0	3,2
R2030	On	04/11/2021	Bond Future	9.30	Call			971.74000	0.97174	862,860	8.74	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			1,165.46000	1.16546	1,262,340	8.74	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Call			1,107.54000	1.10754	990,200	8.78	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			6,553.76000	6.55376	6,349,510	10.20	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			15.71000	0.01571	17,220	10.20	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			6,457.16000	6.45716	6,253,050	10.18	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put			1,032.11000	1.03211	1,120,530	8.78	0.00	0	9,10
R2030	On	04/11/2021	Bond Future	9.25	Call			846.33000	0.84633	746,060	8.70	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	9.25	Put			1,310.21000	1.31021	1,415,700	8.70	0.00	0	5,00
R2030	On	03/02/2022	Bond Future	8.39	Put			6,436.77000	6.43677	6,626,530	8.06	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Put			4,279.86000	4.27986	4,439,450	8.43	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			2,247.45000	2.24745	2,355,050	8.85	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			2,649.17000	2.64917	2,516,100	9.21	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,443.40000	1.44340	1,520,200	9.21	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.35	Call			1,453.11000	1.45311	1,358,290	8.79	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,477.53000	2.47753	2,592,580	8.79	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.85	Call			572.90000	0.57290	522,620	8.43	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.39	Call			173.80000	0.17380	153,690	8.06	0.00	0	10
R2030	On	03/02/2022	Bond Future	10.85	Call			6,793.47000	6.79347	6,604,000	10.52	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			330.25000	0.33025	350,650	10.52	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			1,818.20000	1.81820	1,910,320	9.01	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			2,098.87000	2.09887	1,981,120	9.01	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.44	Call			1,667.90000	1.66790	1,564,710	8.86	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,219.75000	2.21975	2,326,430	8.86	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Call			1,692.77000	1.69277	1,588,660	8.86	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			2,192.30000	2.19230	2,298,060	8.86	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			1,643.25000	1.64325	1,540,980	8.85	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			1,598.42000	1.59842	1,666,020	8.85	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Call			2,949.08000	2.94908	2,829,200	8.60	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			2,019.79000	2.01979	2,101,680	8.60	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.35	Call			1,469.86000	1.46986	1,390,720	8.18	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,573.29000	3.57329	3,695,920	8.18	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			7,111.70000	7.11170	7,287,290	7.61	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			320.22000	0.32022	294,040	7.61	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.14	Put			8,797.20000	8.79720	8,983,460	7.66	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			170.50000	0.17050	154,990	7.66	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			5,242.48000	5.24248	5,395,670	7.87	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			725.09000	0.72509	676,510	7.87	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Call			6,810.39000	6.81039	6,640,430	9.81	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Call			3,705.30000	3.70530	3,571,130	8.85	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			689.00000	0.68900	720,810	9.81	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.81	Put			5,573.68000	5.57368	5,731,690	7.82	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call			628.36000	0.62836	584,600	7.82	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			11,039.33000	11.03933	11,233,770	7.72	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call			71.30000	0.07130	63,970	7.72	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.20	Call			3,738.37000	3.73837	3,603,640	8.86	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			1,582.86000	1.58286	1,649,900	8.86	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.21	Call			3,771.54000	3.77154	3,636,270	8.87	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/05/2022	Bond Future	10.21	Put		1,567.43000	1.56743	1,633,930	8.87	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call		5,772.23000	5.77223	5,620,690	9.42	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put		1,315.94000	1.31594	1,366,020	9.42	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.54	Put		4,028.92000	4.02892	4,149,390	8.25	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Put		9,007.66000	9.00766	9,187,150	7.73	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call		307.88000	0.30788	285,750	7.73	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put		5,693.34000	5.69334	5,841,520	7.94	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Call		964.00000	0.96400	910,560	7.94	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.55	Call		1,804.33000	1.80433	1,722,600	8.26	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		3,998.93000	3.99893	4,118,820	8.26	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		1,823.99000	1.82399	1,741,680	8.26	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		3,968.78000	3.96878	4,088,090	8.26	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		1,784.48000	1.78448	1,703,330	8.25	0.00	0	
Total R2030 Option											0.00	0	33,25
Total For R2030											59,385,890.22	629	133,25
R2032	On	04/11/2021	Bond Future			10.04951	89.44782	10.01125	89.67244	10.05	177,822,266.16	1,988	125,25
R2032	On	03/02/2022	Bond Future			10.26217	90.44799	10.22196	90.67686	9.82	0.00	0	
R2032	On	05/05/2022	Bond Future			10.47654	87.37190	10.43641	87.59332	9.72	0.00	0	
R2032	On	04/08/2022	Bond Future			10.70068	88.38590	10.65923	88.60753	9.49	0.00	0	
Total R2032 Future											177,822,266.16	1,988	125,25
R2032	On	04/11/2021	Bond Future	11.70	Call		9,228.64000	9.22864	9,004,300	12.46	0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		3.60000	0.00360	3,880	12.46	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Call		9,279.14000	9.27914	9,054,780	12.47	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		1,792.84000	1.79284	1,924,730	10.15	0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		718.29000	0.71829	625,560	10.15	0.00	0	70
R2032	On	04/11/2021	Bond Future	12.81	Call		14,586.84000	14.58684	14,362,220	12.50	0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		3.45000	0.00345	3,710	12.47	0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		9,178.12000	9.17812	8,953,790	12.45	0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		0.00000	0.00000	0,000	12.50	0.00	0	70
R2032	On	04/11/2021	Bond Future	11.69	Put		3.77000	0.00377	4,060	12.45	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Put		4,217.55000	4.21755	4,422,840	9.46	0.00	0	
R2032	On	04/11/2021	Bond Future	9.33	Call		86.91000	0.08691	67,580	9.46	0.00	0	70
R2032	On	03/02/2022	Bond Future	10.45	Put		1,621.64000	1.62164	1,705,720	10.33	0.00	0	15
R2032	On	03/02/2022	Bond Future	9.81	Call		1,115.41000	1.11541	1,033,380	9.63	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put		3,507.01000	3.50701	3,653,850	9.63	0.00	0	15
R2032	On	03/02/2022	Bond Future	8.91	Put		8,026.42000	8.02642	8,242,180	8.55	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		1,242.51000	1.24251	1,309,570	10.65	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.14	Call		1,919.56000	1.91956	1,804,070	9.95	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put		2,388.54000	2.38854	2,501,920	9.95	0.00	0	5

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	9.14	Put			6,678.50000	6.67850	6,883,380	8.72	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			1,684.58000	1.68458	1,771,290	10.29	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			2,909.03000	2.90903	2,764,240	10.33	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			855.02000	0.85502	903,010	11.11	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Call			2,565.77000	2.56577	2,429,980	10.20	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			1,839.78000	1.83978	1,932,860	10.20	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			4,460.11000	4.46011	4,629,650	9.35	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Call			99.39000	0.09939	86,280	8.55	0.00	0	15
R2032	On	03/02/2022	Bond Future	10.66	Call			3,693.08000	3.69308	3,531,270	10.65	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			672.13000	0.67213	710,640	11.37	0.00	0	20
R2032	On	03/02/2022	Bond Future	10.53	Call			3,197.88000	3.19788	3,046,280	10.45	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			1,464.87000	1.46487	1,542,140	10.45	0.00	0	20
R2032	On	03/02/2022	Bond Future	9.62	Put			4,283.84000	4.28384	4,449,560	9.40	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			208.07000	0.20807	184,080	8.72	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.95	Call			4,877.46000	4.87746	4,696,580	11.11	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			1,258.41000	1.25841	1,326,210	10.64	0.00	0	1,000
R2032	On	03/02/2022	Bond Future	9.67	Call			845.99000	0.84599	777,960	9.46	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			4,070.17000	4.07017	4,231,010	9.46	0.00	0	1,000
R2032	On	03/02/2022	Bond Future	9.57	Put			4,504.73000	4.50473	4,675,220	9.33	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call			695.29000	0.69529	635,960	9.35	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call			5,650.58000	5.65058	5,460,220	11.37	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call			2,873.79000	2.87379	2,729,870	10.32	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			1,642.32000	1.64232	1,727,270	10.32	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Call			2,804.06000	2.80406	2,661,900	10.29	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			679.57000	0.67957	621,190	9.33	0.00	0	1,000
R2032	On	03/02/2022	Bond Future	9.62	Call			759.83000	0.75983	696,680	9.40	0.00	0	20
R2032	On	03/02/2022	Bond Future	10.65	Call			3,654.07000	3.65407	3,493,000	10.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call			2,838.94000	2.83894	2,695,900	10.31	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			1,663.44000	1.66344	1,749,270	10.31	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put			5,706.36000	5.70636	5,873,990	9.07	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call			795.41000	0.79541	741,620	9.07	0.00	0	70
R2032	On	05/05/2022	Bond Future	10.18	Put			3,420.54000	3.42054	3,542,600	9.66	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			1,987.78000	1.98778	1,888,420	9.66	0.00	0	70
R2032	On	05/05/2022	Bond Future	11.18	Call			5,284.19000	5.28419	5,119,190	10.80	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			1,506.30000	1.50630	1,570,480	10.60	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call			4,743.57000	4.74357	4,585,790	10.61	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put			1,491.84000	1.49184	1,555,480	10.61	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call			4,667.78000	4.66778	4,511,090	10.59	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			1,301.73000	1.30173	1,358,150	10.80	0.00	0	70
R2032	On	05/05/2022	Bond Future	11.02	Put			1,521.14000	1.52114	1,585,870	10.59	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	05/05/2022	Bond Future	11.03	Call		4,705.51000	4.70551	4,548,270	10.60	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		1,072.18000	1.07218	1,012,970	8.90	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call		7,440.80000	7.44080	7,264,080	10.93	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call		6,319.21000	6.31921	6,152,830	10.57	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		1,472.15000	1.47215	1,527,400	10.57	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.20	Put		4,488.90000	4.48890	4,620,960	9.29	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Put		10,055.99000	10.05599	10,253,480	8.64	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call		335.14000	0.33514	311,000	8.64	0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put		6,306.05000	6.30605	6,468,470	8.90	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		2,003.71000	2.00371	1,913,500	9.30	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		4,455.68000	4.45568	4,587,100	9.30	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		2,025.95000	2.02595	1,935,090	9.31	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		4,422.33000	4.42233	4,553,100	9.31	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		1,981.30000	1.98130	1,891,730	9.29	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		1,174.13000	1.17413	1,219,040	10.93	0.00	0	
Total R2032 Option											0.00	0	12,70
Total For R2032											177,822,266.16	1,988	137,92
R2035	On	04/11/2021	Bond Future			10.58002	89.66102	10.51124	90.10534	11.13	1,344,915.30	15	79,86
R2035	On	03/02/2022	Bond Future			10.79401	90.66363	10.72208	91.11457	10.91	0.00	0	
R2035	On	05/05/2022	Bond Future			11.00153	87.25875	10.92830	87.70493	10.88	0.00	0	
R2035	On	04/08/2022	Bond Future			11.22061	88.26919	11.14468	88.71832	10.62	0.00	0	
Total R2035 Future											1,344,915.30	15	79,86
R2035	On	04/11/2021	Bond Future	12.52	Call		11,750.66000	11.75066	11,306,650	14.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		1.22000	0.00122	1,530	14.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		11,803.21000	11.80321	11,359,190	14.19	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Call		7,565.00000	7.56500	7,128,550	13.59	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put		32.84000	0.03284	40,710	13.59	0.00	0	70
R2035	On	04/11/2021	Bond Future	11.08	Call		3,882.88000	3.88288	3,501,300	12.64	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		303.41000	0.30341	366,150	12.64	0.00	0	70
R2035	On	04/11/2021	Bond Future	10.23	Put		2,430.48000	2.43048	2,742,240	11.10	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Put		2,977.20000	2.97720	3,323,180	10.96	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call		387.41000	0.38741	289,070	10.96	0.00	0	40
R2035	On	04/11/2021	Bond Future	10.62	Put		1,032.21000	1.03221	1,208,280	11.72	0.00	0	
R2035	On	04/11/2021	Bond Future	10.62	Call		1,733.33000	1.73333	1,465,080	11.72	0.00	0	40
R2035	On	04/11/2021	Bond Future	13.82	Call		18,160.87000	18.16087	17,716,550	14.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		1.29000	0.00129	1,620	14.19	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Call		4,521.81000	4.52181	4,123,120	12.88	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put		213.99000	0.21399	259,620	12.88	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.60	Call		1,656.01000	1.65601	1,394,380	11.68	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/11/2021	Bond Future	10.60	Put			1,083.22000	1.08322	1,265,910	11.68	0.00	0	35
R2035	On	04/11/2021	Bond Future	10.11	Put			3,029.96000	3.02996	3,378,830	10.95	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			579.70000	0.57970	447,140	11.10	0.00	0	78
R2035	On	04/11/2021	Bond Future	12.53	Put			1.16000	0.00116	1,460	14.19	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Call			11,698.06000	11.69806	11,254,070	14.19	0.00	0	
R2035	On	04/11/2021	Bond Future	10.11	Call			372.56000	0.37256	277,110	10.95	0.00	0	35
R2035	On	04/11/2021	Bond Future	10.26	Put			2,292.45000	2.29245	2,594,210	11.14	0.00	0	
R2035	On	04/11/2021	Bond Future	10.26	Call			641.73000	0.64173	499,170	11.14	0.00	0	15
R2035	On	04/11/2021	Bond Future	13.82	Put			0.00000	0.00000	0,000	14.19	0.00	0	40
R2035	On	03/02/2022	Bond Future	11.39	Put			1,053.68000	1.05368	1,164,760	12.28	0.00	0	68
R2035	On	03/02/2022	Bond Future	10.65	Call			2,178.69000	2.17869	1,958,470	11.08	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			2,633.95000	2.63395	2,864,670	11.08	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			7,076.80000	7.07680	7,476,010	9.82	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			681.16000	0.68116	756,710	12.85	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.03	Call			3,556.13000	3.55613	3,267,340	11.63	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			1,649.11000	1.64911	1,811,260	11.63	0.00	0	28
R2035	On	03/02/2022	Bond Future	10.10	Put			4,867.09000	4.86709	5,203,700	10.42	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			1,303.38000	1.30338	1,436,720	11.98	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Call			5,114.76000	5.11476	4,774,900	12.28	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			560.40000	0.56040	623,710	13.09	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			4,620.67000	4.62067	4,294,840	12.09	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			1,209.33000	1.20933	1,334,440	12.09	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			4,123.54000	4.12354	4,430,160	10.65	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call			290.12000	0.29012	238,390	9.82	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.73	Call			6,704.84000	6.70484	6,329,450	12.85	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			1,608.99000	1.60899	1,767,920	11.67	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.35	Put			3,736.25000	3.73625	4,025,610	10.75	0.00	0	
R2035	On	03/02/2022	Bond Future	10.35	Call			1,349.08000	1.34908	1,187,500	10.75	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	9.92	Put			5,801.17000	5.80117	6,168,700	10.16	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			823.18000	0.82318	708,850	10.42	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.88	Call			7,428.48000	7.42848	7,040,850	13.09	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put			2,764.43000	2.76443	3,002,910	11.03	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.11	Call			3,886.67000	3.88667	3,585,250	11.78	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			1,494.05000	1.49405	1,643,570	11.78	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			4,843.58000	4.84358	4,511,200	12.18	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			1,144.92000	1.14492	1,000,600	10.65	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call			3,637.79000	3.63779	3,345,780	11.67	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Call			1,325.33000	1.32533	1,165,690	10.74	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Put			3,777.94000	3.77794	4,069,240	10.74	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.24	Put			4,212.31000	4.21231	4,522,750	10.63	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	10.24	Call		1,101.51000	1.10151	961,010	10.63	0.00	0	50
R2035	On	03/02/2022	Bond Future	9.92	Call		537.26000	0.53726	453,850	10.16	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.61	Call		2,055.05000	2.05505	1,842,590	11.03	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call		4,400.80000	4.40080	4,081,800	12.00	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put		1,287.23000	1.28723	1,419,170	12.00	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call		4,444.51000	4.44451	4,124,130	12.01	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		1,271.27000	1.27127	1,401,830	12.01	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		4,357.21000	4.35721	4,039,610	11.98	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put		1,135.99000	1.13599	1,254,550	12.18	0.00	0	50
R2035	On	05/05/2022	Bond Future	11.64	Put		1,525.37000	1.52537	1,649,780	12.06	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		5,766.59000	5.76659	5,443,810	12.07	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		1,510.88000	1.51088	1,634,280	12.07	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		5,681.67000	5.68167	5,360,920	12.04	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		1,539.76000	1.53976	1,665,190	12.04	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		5,724.21000	5.72421	5,402,440	12.06	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		4,890.50000	4.89050	5,158,700	10.42	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		3,458.82000	3.45882	3,226,150	10.72	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		3,546.05000	3.54605	3,762,510	10.72	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.64	Call		2,117.16000	2.11716	1,946,510	10.35	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		5,191.08000	5.19108	5,469,560	10.35	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		8,982.11000	8.98211	9,354,360	9.73	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		2,339.54000	2.33954	2,157,330	10.42	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		4,853.77000	4.85377	5,120,690	10.42	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		2,364.90000	2.36490	2,181,410	10.43	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		4,817.26000	4.81726	5,082,900	10.43	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		2,314.33000	2.31433	2,133,400	10.42	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		702.20000	0.70220	625,320	9.73	0.00	0	10
Total R2035 Option											0.00	0	15,43
Total For R2035											1,344,915.30	15	95,30
R2037	On	04/11/2021	Bond Future			10.80119	85.29444	10.73234	85.73961	11.63	58,511,985.84	686	120,87
R2037	On	03/02/2022	Bond Future			11.00521	81.99409	10.93332	82.44580	11.98	0.00	0	
R2037	On	05/05/2022	Bond Future			11.21101	82.96533	11.13777	83.41284	11.42	0.00	0	
R2037	On	04/08/2022	Bond Future			11.43019	79.67203	11.35423	80.12264	11.75	0.00	0	
Total R2037 Future											58,511,985.84	686	120,87
R2037	On	04/11/2021	Bond Future	12.82	Call		12,056.80000	12.05680	11,611,890	15.13	0.00	0	
R2037	On	04/11/2021	Bond Future	12.82	Put		1.02000	0.00102	1,280	15.13	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		12,107.94000	12.10794	11,663,010	15.13	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		0.97000	0.00097	1,210	15.13	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Call		12,005.62000	12.00562	11,560,710	15.13	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/11/2021	Bond Future	12.81	Put		1.08000	0.00108	1,340	15.13	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		9,324.30000	9.32430	8,881,660	14.84	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		10.47000	0.01047	13,000	14.84	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		172.81000	0.17281	210,460	13.64	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		4,882.48000	4.88248	4,474,960	13.64	0.00	0	60
R2037	On	03/02/2022	Bond Future	11.45	Put		1,248.33000	1.24833	1,378,060	13.15	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		4,458.05000	4.45805	4,134,690	13.17	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		1,232.81000	1.23281	1,361,160	13.17	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		4,502.11000	4.50211	4,177,370	13.19	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		1,217.48000	1.21748	1,344,450	13.19	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		4,414.11000	4.41411	4,092,130	13.15	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		5,582.40000	5.58240	5,262,030	12.57	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		1,552.58000	1.55258	1,679,720	12.57	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		5,624.67000	5.62467	5,303,270	12.59	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		1,538.03000	1.53803	1,664,140	12.59	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		5,667.02000	5.66702	5,344,600	12.61	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		1,523.62000	1.52362	1,648,710	12.61	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		751.63000	0.75163	669,940	10.78	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.91	Put		4,962.88000	4.96288	5,234,170	11.46	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		2,200.35000	2.20035	2,023,640	11.44	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		5,038.45000	5.03845	5,312,350	11.44	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		3,699.46000	3.69946	3,455,310	11.90	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		3,309.08000	3.30908	3,515,540	11.90	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Put		8,771.89000	8.77189	9,140,810	10.78	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		2,225.29000	2.22529	2,047,270	11.45	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		5,000.69000	5.00069	5,273,280	11.45	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.91	Call		2,250.10000	2.25010	2,070,780	11.46	0.00	0	
Total R2037 Option											0.00	0	1,35
Total For R2037											58,511,985.84	686	122,22
R2040	On	04/11/2021	Bond Future			10.95958	87.11785	10.88051	87.66349	12.09	0.00	0	81,54
R2040	On	03/02/2022	Bond Future			11.15978	83.58762	11.07723	84.14103	12.48	0.00	0	
R2040	On	05/05/2022	Bond Future			11.36130	84.57775	11.27688	85.12798	11.88	0.00	0	
R2040	On	04/08/2022	Bond Future			11.57569	81.05242	11.48803	81.60694	12.24	0.00	0	
Total R2040 Future											0.00	0	81,54
R2040	On	04/11/2021	Bond Future	12.90	Call		12,365.45000	12.36545	11,820,420	16.02	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		1.97000	0.00197	2,580	16.02	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		12,419.20000	12.41920	11,874,140	16.02	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		1.88000	0.00188	2,460	16.02	0.00	0	
R2040	On	04/11/2021	Bond Future	12.89	Call		12,311.64000	12.31164	11,766,640	16.02	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040	On	04/11/2021	Bond Future	12.89	Put		2.07000	0.00207	2,710	16.02		0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		1,294.99000	1.29499	1,455,460	13.49		0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		4,547.80000	4.54780	4,158,360	13.44		0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		1,328.18000	1.32818	1,492,150	13.44		0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		4,594.48000	4.59448	4,203,280	13.47		0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		1,311.57000	1.31157	1,473,780	13.47		0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		4,641.11000	4.64111	4,248,170	13.49		0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		274.62000	0.27462	227,650	10.69		0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		6,098.32000	6.09832	6,495,270	11.41		0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		1,254.50000	1.25450	1,101,220	11.41		0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call		11,038.76000	11.03876	10,555,020	15.30		0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		5,819.09000	5.81909	5,432,980	13.29		0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		1,769.42000	1.76942	1,933,540	13.29		0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		5,730.77000	5.73077	5,347,250	13.26		0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		655.81000	0.65581	722,300	15.30		0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put		1,802.24000	1.80224	1,968,950	13.26		0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put		10,757.36000	10.75736	11,260,620	10.69		0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		5,774.89000	5.77489	5,390,080	13.28		0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		1,785.75000	1.78575	1,951,170	13.28		0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		5,334.37000	5.33437	5,669,810	12.06		0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		2,430.84000	2.43084	2,210,170	12.06		0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		5,293.72000	5.29372	5,627,570	12.06		0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		2,377.92000	2.37792	2,160,440	12.05		0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		5,375.27000	5.37527	5,712,310	12.05		0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		2,404.30000	2.40430	2,185,220	12.06		0.00	0	
Total R2040 Option												0.00	0	3,60
Total For R2040												0.00	0	85,14
R2044	On	04/11/2021	Bond Future			10.96007	84.08996	10.88597	84.61168	12.61		17,574,801.64	209	62,28
R2044	On	03/02/2022	Bond Future			11.14936	80.65094	11.07200	81.18016	13.02		0.00	0	
R2044	On	05/05/2022	Bond Future			11.33946	81.60638	11.26038	82.13244	12.39		0.00	0	
R2044	On	04/08/2022	Bond Future			11.54133	78.17189	11.45923	78.70202	12.77		0.00	0	
Total R2044 Future												17,574,801.64	209	62,28
R2044	On	04/11/2021	Bond Future	12.90	Call		12,418.31000	12.41831	11,897,290	17.17		0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Put		2.65000	0.00265	3,350	17.17		0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		12,471.67000	12.47167	11,950,620	17.17		0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		2.53000	0.00253	3,200	17.17		0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Call		12,364.88000	12.36488	11,843,900	17.17		0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		2.77000	0.00277	3,510	17.17		0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		4,816.00000	4.81600	4,434,010	14.15		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	03/02/2022	Bond Future	11.61	Put		1,252.37000	1.25237	1,399,600	14.15	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		4,720.60000	4.72060	4,341,880	14.10	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		1,284.68000	1.28468	1,435,180	14.10	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		4,768.24000	4.76824	4,387,880	14.13	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		1,268.42000	1.26842	1,417,280	14.13	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		1,738.83000	1.73883	1,891,760	13.91	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		5,999.39000	5.99939	5,625,050	13.92	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		1,722.81000	1.72281	1,874,530	13.92	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		5,909.30000	5.90930	5,537,390	13.89	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		1,754.79000	1.75479	1,908,940	13.89	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		5,954.42000	5.95442	5,581,290	13.91	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		2,611.96000	2.61196	2,390,470	12.62	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		5,072.42000	5.07242	5,381,060	12.62	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		2,640.13000	2.64013	2,417,090	12.63	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		5,032.27000	5.03227	5,339,360	12.63	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		2,583.66000	2.58366	2,363,740	12.61	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		5,112.54000	5.11254	5,422,750	12.61	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											17,574,801.64	209	62,28
R2048	On	04/11/2021	Bond Future			10.89315	83.19829	10.81897	83.73734	12.97	1,830,362.38	22	168,28
R2048	On	03/02/2022	Bond Future			11.07839	84.12862	11.00091	84.67528	12.71	0.00	0	
R2048	On	05/05/2022	Bond Future			11.25684	80.70949	11.17760	81.25324	12.74	0.00	0	
R2048	On	04/08/2022	Bond Future			11.44395	81.64321	11.36173	82.19128	12.45	0.00	0	
Total R2048 Future											1,830,362.38	22	168,28
R2048	On	04/11/2021	Bond Future	12.84	Call		12,728.35000	12.72835	12,190,150	18.16	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		3.29000	0.00329	4,140	18.16	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		12,782.24000	12.78224	12,244,000	18.16	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		3.15000	0.00315	3,960	18.16	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Call		207.07000	0.20707	139,750	12.32	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		9,830.43000	9.83043	10,368,050	12.35	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Call		2.82000	0.00282	1,390	12.35	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Put		1,479.74000	1.47974	1,751,320	13.06	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		12,674.39000	12.67439	12,136,230	18.16	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Call		1,340.89000	1.34089	1,073,420	13.06	0.00	0	1,08
R2048	On	04/11/2021	Bond Future	10.20	Put		4,876.27000	4.87627	5,371,110	12.23	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Call		125.11000	0.12511	80,900	12.23	0.00	0	1,08
R2048	On	04/11/2021	Bond Future	12.83	Put		3.44000	0.00344	4,330	18.16	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		4,158.78000	4.15878	4,630,510	12.32	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Put		0.00000	0.00000	8,486,570	11.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/02/2022	Bond Future	10.70	Call		0.00000	0.00000	1,417,030	12.65	1,842,139.00	1,300	1,300
R2048	On	03/02/2022	Bond Future	11.47	Put		1,462.44000	1.46244	1,628,020	14.11	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		9,537.79000	9.53779	10,049,430	11.44	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call		160.32000	0.16032	125,300	11.44	162,890.00	1,300	
R2048	On	03/02/2022	Bond Future	10.50	Put		4,809.98000	4.80998	5,196,260	12.41	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		1,113.06000	1.11306	952,680	12.41	1,238,484.00	1,300	
R2048	On	03/02/2022	Bond Future	11.48	Put		1,444.49000	1.44449	1,608,340	14.13	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		4,771.51000	4.77151	4,386,980	14.16	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		1,426.78000	1.42678	1,588,910	14.16	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		4,675.22000	4.67522	4,294,140	14.11	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call		0.00000	0.00000	250,780	11.70	326,014.00	1,300	1,300
R2048	On	03/02/2022	Bond Future	10.70	Put		0.00000	0.00000	4,149,870	12.65	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		4,723.30000	4.72330	4,340,490	14.13	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		5,838.29000	5.83829	5,456,920	14.07	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		1,800.05000	1.80005	1,962,430	14.07	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		5,884.49000	5.88449	5,501,800	14.09	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		1,783.34000	1.78334	1,944,400	14.09	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		5,930.55000	5.93055	5,546,560	14.11	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1,766.57000	1.76657	1,926,330	14.11	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		5,133.43000	5.13343	5,453,290	12.23	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		2,581.37000	2.58137	2,356,450	12.21	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		5,217.06000	5.21706	5,540,210	12.21	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		2,610.58000	2.61058	2,384,010	12.22	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		5,175.26000	5.17526	5,496,760	12.22	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		2,639.66000	2.63966	2,411,450	12.23	0.00	0	
Total R2048 Option											3,569,527.00	5,200	4,700
Total For R2048											5,399,889.38	5,222	172,900
R209	On	04/11/2021	Bond Future			10.55892	69.14787	10.48998	69.53554	12.31	13,068,947.43	189	34,200
R209	On	03/02/2022	Bond Future			10.74531	69.92102	10.67357	70.31436	12.10	0.00	0	
R209	On	05/05/2022	Bond Future			10.93152	67.60724	10.85856	67.99735	12.06	0.00	0	
R209	On	04/08/2022	Bond Future			11.12391	68.39033	11.04855	68.78326	11.82	0.00	0	
Total R209 Future											13,068,947.43	189	34,200
R209	On	04/11/2021	Bond Future	12.18	Call		8,673.86000	8.67386	8,287,350	15.78	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		4.61000	0.00461	5,770	15.78	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,720.16000	8.72016	8,333,610	15.79	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Put		4.43000	0.00443	5,550	15.79	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Call		8,627.52000	8.62752	8,241,060	15.76	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Call		7,832.95000	7.83295	7,447,630	15.52	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		9.35000	0.00935	11,700	15.52	0.00	0	9,000

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/11/2021	Bond Future	10.50	Call		1,164.71000	1.16471	960,260	12.70	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		1,108.17000	1.10817	1,291,390	12.70	0.00	0	14
R209	On	04/11/2021	Bond Future	9.50	Put		5,936.83000	5.93683	6,319,740	11.24	0.00	0	
R209	On	04/11/2021	Bond Future	9.50	Call		10.96000	0.01096	6,200	11.24	0.00	0	6,00
R209	On	04/11/2021	Bond Future	10.00	Call		210.77000	0.21077	150,500	11.95	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		3,057.73000	3.05773	3,385,130	11.95	0.00	0	3,10
R209	On	04/11/2021	Bond Future	10.25	Call		557.98000	0.55798	432,130	12.31	0.00	0	
R209	On	04/11/2021	Bond Future	10.25	Put		1,931.99000	1.93199	2,193,810	12.31	0.00	0	9,20
R209	On	04/11/2021	Bond Future	12.17	Put		4.80000	0.00480	6,010	15.76	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		3,223.18000	3.22318	2,962,920	12.92	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		1,300.38000	1.30038	1,433,460	12.92	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		3,259.60000	3.25960	2,997,950	12.94	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		1,283.97000	1.28397	1,415,660	12.94	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		3,187.07000	3.18707	2,928,210	12.90	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		1,317.15000	1.31715	1,451,630	12.90	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,452.19000	1.45219	1,571,870	13.02	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		4,459.96000	4.45996	4,188,550	13.04	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,438.11000	1.43811	1,556,810	13.04	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		4,496.10000	4.49610	4,223,700	13.05	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,423.98000	1.42398	1,541,690	13.05	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		4,423.72000	4.42372	4,153,290	13.02	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,895.89000	1.89589	1,743,350	11.67	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,469.45000	4.46945	4,709,840	11.67	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,917.04000	1.91704	1,763,360	11.68	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,435.40000	4.43540	4,674,650	11.68	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,938.56000	1.93856	1,783,750	11.69	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		4,401.79000	4.40179	4,639,910	11.69	0.00	0	
Total R209 Option											0.00	0	27,50
Total For R209											13,068,947.43	189	61,71
R210	On	04/11/2021	Bond Future			211.35869	211.35869	211.59862	211.59862		0.00	0	1,40
R210	On	03/02/2022	Bond Future			213.77414	213.77414	214.02095	214.02095		0.00	0	
R210	On	05/05/2022	Bond Future			213.49835	213.49835	213.72411	213.72411		0.00	0	
R210	On	04/08/2022	Bond Future			216.14795	216.14795	216.37027	216.37027		0.00	0	
Total R210 Future											0.00	0	1,40
Total For R210											0.00	0	1,40
R212	On	04/11/2021	Bond Future			175.03856	175.03856	175.02996	175.02996		2,450,539.84	14	4,60
Total R212 Future											2,450,539.84	14	4,60
Total For R212											2,450,539.84	14	4,60
R213	On	04/11/2021	Bond Future			9.73350	84.84662	9.69012	85.07994	9.69	0.00	0	10,40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future		9.94375	85.79529	9.89815	86.03288		9.35	0.00	0	
R213	On	05/05/2022	Bond Future		10.14864	83.27874	10.10296	83.50955		9.25	0.00	0	
R213	On	04/08/2022	Bond Future		10.36640	84.24665	10.31915	84.47793		9.05	0.00	0	
Total R213 Future											0.00	0	10,44
R213	On	04/11/2021	Bond Future	11.10	Call		7,180.21000	7.18021	6,948,050	11.65	0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put		9.89000	0.00989	11,050	11.65	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call		7,227.75000	7.22775	6,995,540	11.66	0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put		9.48000	0.00948	10,590	11.66	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Call		7,132.67000	7.13267	6,900,560	11.64	0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put		10.33000	0.01033	11,540	11.64	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put		1,392.45000	1.39245	1,478,660	9.76	0.00	0	20
R213	On	03/02/2022	Bond Future	9.58	Call		1,173.03000	1.17303	1,080,120	9.21	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put		2,855.43000	2.85543	3,000,110	9.21	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		7,082.90000	7.08290	7,305,080	8.32	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put		1,218.43000	1.21843	1,295,760	9.88	0.00	0	10
R213	On	03/02/2022	Bond Future	9.76	Call		1,576.61000	1.57661	1,464,500	9.36	0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put		2,301.82000	2.30182	2,427,300	9.36	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put		6,174.07000	6.17407	6,388,530	8.35	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put		1,784.88000	1.78488	1,889,510	9.54	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call		2,693.78000	2.69378	2,542,400	9.76	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put		761.99000	0.76199	813,430	10.38	0.00	0	40
R213	On	03/02/2022	Bond Future	10.00	Call		2,222.60000	2.22260	2,085,620	9.57	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put		1,693.13000	1.69313	1,793,740	9.57	0.00	0	40
R213	On	03/02/2022	Bond Future	9.22	Put		4,204.84000	4.20484	4,386,320	8.84	0.00	0	
R213	On	03/02/2022	Bond Future	8.63	Call		109.07000	0.10907	93,660	8.32	0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call		3,029.15000	3.02915	2,868,890	9.88	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put		692.41000	0.69241	739,620	10.48	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call		2,759.60000	2.75960	2,606,400	9.78	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put		1,356.06000	1.35606	1,440,450	9.78	0.00	0	20
R213	On	03/02/2022	Bond Future	9.15	Put		4,504.65000	4.50465	4,692,610	8.75	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call		177.59000	0.17759	154,460	8.35	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call		4,323.51000	4.32351	4,137,360	10.38	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call		2,164.48000	2.16448	2,029,500	9.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put		1,738.64000	1.73864	1,841,250	9.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Call		2,106.93000	2.10693	1,973,970	9.54	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call		478.01000	0.47801	428,380	8.75	0.00	0	20
R213	On	03/02/2022	Bond Future	9.22	Call		565.45000	0.56545	509,340	8.84	0.00	0	40
R213	On	03/02/2022	Bond Future	10.67	Call		4,598.19000	4.59819	4,407,810	10.48	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call		2,135.61000	2.13561	2,001,640	9.54	0.00	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
R213	On	03/02/2022	Bond Future	9.97	Put		1,761.64000	1.76164	1,865,260	9.54	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,403.13000	1.40313	1,473,770	9.88	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		4,099.33000	4.09933	3,938,560	9.89	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,389.22000	1.38922	1,459,260	9.89	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		4,030.49000	4.03049	3,870,930	9.86	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,417.41000	1.41741	1,488,660	9.86	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		4,064.75000	4.06475	3,904,580	9.88	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		1,887.21000	1.88721	1,792,480	8.98	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		4,026.96000	4.02696	4,163,510	8.98	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,907.62000	1.90762	1,812,230	8.99	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,996.69000	3.99669	4,132,580	8.99	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,866.93000	1.86693	1,772,860	8.98	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		4,057.39000	4.05739	4,194,600	8.98	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											0.00	0	13,30
R214	On	04/11/2021	Bond Future			10.94420	65.81890	10.87014	66.24211	13.16	10,070,291.70	153	17,65
R214	On	03/02/2022	Bond Future			11.13166	66.55486	11.05451	66.98406	12.93	0.00	0	
R214	On	05/05/2022	Bond Future			11.31233	64.06292	11.23364	64.48979	12.93	0.00	0	
R214	On	04/08/2022	Bond Future			11.50143	64.80382	11.42001	65.23408	12.66	0.00	0	
Total R214 Future											10,070,291.70	153	17,65
R214	On	04/11/2021	Bond Future	12.47	Call		8,259.38000	8.25938	7,838,520	17.02	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		8.67000	0.00867	11,020	17.02	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		8,305.24000	8.30524	7,884,300	17.04	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		8.37000	0.00837	10,640	17.04	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Call		8,213.46000	8.21346	7,792,680	17.00	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		8.98000	0.00898	11,410	17.00	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		3,165.70000	3.16570	2,885,280	13.56	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,331.87000	1.33187	1,480,650	13.56	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		3,201.81000	3.20181	2,919,830	13.58	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,314.60000	1.31460	1,461,820	13.58	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		3,238.05000	3.23805	2,954,530	13.60	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		1,297.53000	1.29753	1,443,210	13.60	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,613.31000	1.61331	1,751,790	14.14	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		4,262.01000	4.26201	3,975,820	14.10	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,643.79000	1.64379	1,784,470	14.10	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		4,297.67000	4.29767	4,010,370	14.12	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,628.48000	1.62848	1,768,050	14.12	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		4,333.40000	4.33340	4,045,010	14.14	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,005.53000	2.00553	1,833,320	12.43	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/08/2022	Bond Future	10.99	Put		4,357.75000	4.35775	4,615,800	12.43	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		1,960.93000	1.96093	1,791,250	12.41	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		4,425.91000	4.42591	4,686,490	12.41	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		1,983.17000	1.98317	1,812,220	12.42	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		4,391.73000	4.39173	4,651,040	12.42	0.00	0	
Total R214 Option											0.00	0	
Total For R214											10,070,291.70	153	17,65
Total for Bond											400,591,650.51	9,610	1,093,97
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES42 Future											0.00	0	
Total For ES42											0.00	0	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2025 Future											0.00	0	
Total For I2025											0.00	0	
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
I2033	On	28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2033 Future											0.00	0	
Total For I2033											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
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	

Contract 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 R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
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	

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/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/11/2021 GOVI			790.16400	790.16400	792.98100	792.98100				7,901,640.00	1	95
GOVI On 03/02/2022 GOVI			798.99400	798.99400	801.85700	801.85700				0.00	0	
GOVI On 05/05/2022 GOVI			808.43900	808.43900	811.24600	811.24600				0.00	0	
GOVI On 04/08/2022 GOVI			818.17300	818.17300	820.99100	820.99100				0.00	0	
Total GOVI Future										7,901,640.00	1	95
GOVI On 04/11/2021 GOVI	728.41	Call			645,710.00000	64.57100	617,540,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Call			645,610.00000	64.56100	617,440,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Call			645,810.00000	64.58100	617,640,000			0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			91,170.00000	9.11700	62,540,000			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			91,070.00000	9.10700	62,440,000			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			90,970.00000	9.09700	62,340,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			229,960.00000	22.99600	201,890,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Call			230,160.00000	23.01600	202,090,000			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			230,060.00000	23.00600	201,990,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	10,970,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			17,110.00000	1.71100	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			0.00000	0.00000	11,070,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Call			17,310.00000	1.73100	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			0.00000	0.00000	10,870,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/08/2022	GOVI	819.27	Call			17,210.00000	1.72100	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												7,901,640.00	1	95
Total for GOVI												7,901,640.00	1	95
AL37	On	04/11/2021	Index Future			800.69200	800.69200	801.55600	801.55600			0.00	0	
AL37	On	03/02/2022	Index Future			809.64000	809.64000	810.52900	810.52900			0.00	0	
AL37	On	05/05/2022	Index Future			819.21000	819.21000	820.01900	820.01900			0.00	0	
AL37	On	04/08/2022	Index Future			829.07400	829.07400	829.86900	829.86900			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/11/2021	Index Future			906.31000	906.31000	908.57800	908.57800			0.00	0	
AL7T	On	03/02/2022	Index Future			916.43800	916.43800	918.74800	918.74800			0.00	0	
AL7T	On	05/05/2022	Index Future			927.27100	927.27100	929.50600	929.50600			0.00	0	
AL7T	On	04/08/2022	Index Future			938.43700	938.43700	940.67100	940.67100			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/11/2021	Index Future			800.11100	800.11100	803.04000	803.04000			0.00	0	1
ALBI	On	03/02/2022	Index Future			809.05200	809.05200	812.02900	812.02900			0.00	0	
ALBI	On	05/05/2022	Index Future			818.61500	818.61500	821.53700	821.53700			0.00	0	
ALBI	On	04/08/2022	Index Future			828.47200	828.47200	831.40500	831.40500			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	04/11/2021	Index Future			295.30300	295.30300	295.53800	295.53800			0.00	0	50
IGOV	On	03/02/2022	Index Future			298.67600	298.67600	298.91900	298.91900			0.00	0	
IGOV	On	05/05/2022	Index Future			302.27900	302.27900	302.49100	302.49100			0.00	0	
IGOV	On	04/08/2022	Index Future			305.99000	305.99000	306.19600	306.19600			0.00	0	
Total IGOV Future												0.00	0	50
Total For IGOV												0.00	0	50
Total for Index												0.00	0	62
JIBAR f	On	20/10/2021	Jibar Future			3.70500	96.29500	3.70500	96.29500			0.00	0	
JIBAR f	On	17/11/2021	Jibar Future			3.74000	96.26000	3.74000	96.26000			0.00	0	50,00
JIBAR f	On	15/12/2021	Jibar Future			3.88500	96.11500	3.87500	96.12500			0.00	0	
JIBAR f	On	19/01/2022	Jibar Future			3.93000	96.07000	3.96000	96.04000			0.00	0	
JIBAR f	On	16/02/2022	Jibar Future			4.15000	95.85000	4.16000	95.84000			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			4.20500	95.79500	4.21500	95.78500			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.72000	95.28000	4.74000	95.26000			0.00	0	47
JIBAR f	On	21/09/2022	Jibar Future			4.91000	95.09000	4.93000	95.07000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			5.47000	94.53000	5.47000	94.53000			0.00	0	6

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 15/03/2023 Jibar Future			5.62500	94.37500	5.63000	94.37000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			6.07500	93.92500	6.06500	93.93500				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			6.27500	93.72500	6.26500	93.73500				0.00	0	
Total Jibar Future										0.00	0	50,54
Total For JIBAR FUTURE										0.00	0	50,54
Total for Jibar										0.00	0	50,54
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.70000	90.70000				0.00	0	
Total 5Y STND Future										0.00	0	5
Total For 5Y STND										0.00	0	5
Total for Interest Rate Swap										0.00	0	5
Total for Derivatives :										408,493,290.51	9,611	1,146,18
ABCPI On 07/12/2023 Spot Bond			2.16500	318.46602	2.16500	318.42086				0.00	0	10,000,00
Total ABCPI3 SPOT										0.00	0	10,000,00
Total For ABCPI3										0.00	0	10,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.24901				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.89325				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	102.42364	9.65000	102.39726				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.47642				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.20644				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.93161				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.59677				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.28695				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.08272				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.26986				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.72696				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.88254				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.31091				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.06988				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.13742				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.08102				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.65382				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.35229				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.91878				0.00	0	
Total ABFN33 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 ABFN33										0.00	0	
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.84305				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.44051				0.00	0	600,000,00
Total ABFN35 SPOT										0.00	0	600,000,00
Total For ABFN35										0.00	0	600,000,00
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.59126				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.11055				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.92644				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.34901				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.73583				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.53431				0.00	1,180,000,000	590,000,00
Total ABFN41 SPOT										0.00	1,180,000,000	590,000,00
Total For ABFN41										0.00	1,180,000,000	590,000,00
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.79070				0.00	600,000,000	300,000,00
Total ABFN42 SPOT										0.00	600,000,000	300,000,00
Total For ABFN42										0.00	600,000,000	300,000,00
ABFN4 On 14/10/2022 Spot Bond					0.00000	101.03784				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.06764				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.08898				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN45 On 24/06/2025 Spot Bond					0.00000	100.01179				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN46 On 24/08/2023 Spot Bond					0.00000	100.46536				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN47 On 24/08/2025 Spot Bond					0.00000	100.48793				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN48 On 30/03/2024 Spot Bond					0.00000	100.15032				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN49 On 30/03/2026 Spot Bond					0.00000	99.96137				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN50 On 30/03/2028 Spot Bond					0.00000	100.05130				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN51 On 30/03/2031 Spot Bond					0.00000	99.81303				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.53317				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.20334				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.28413				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.80213				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABKI03 On 13/10/2021 Spot Bond			3.15000	3.15000	3.15000	152.98853				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	126.45074	100.00000	126.10574				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.00500	7.00500	7.00500	142.57182				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	24.30749	100.00000	24.25110				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.60500	2.60500	2.60500	152.74648				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.58000	3.58000	3.58000	201.21450				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.42500	4.42500	4.42500	227.90788				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.77500	6.77500	6.77500	101.93001				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.59500	7.59500	7.59500	115.21046				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.93500	106.52767	4.93500	106.51356				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.30500	108.53613	5.30500	108.52070				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.98000	116.04920	6.98000	116.02756				0.00	0	
Total ABS16 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 ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.86000	117.37978	7.86000	117.35519				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.74500	107.71825	5.74500	107.70141				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.01000	103.65179	8.01000	103.62930				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.85724	100.00000	10.83295				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.48500	322.91565	1.48500	322.87580				0.00	0	10,000,00
Total ABSI2 SPOT										0.00	0	10,000,00
Total For ABSI2										0.00	0	10,000,00
ABSI4 On 31/01/2022 Spot Bond			0.53500	174.06678	0.53500	174.04979				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.47000	10.47000	10.47000	103.48537				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.17724				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.17186				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.16621				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.86450				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.17160				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.17160				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.17622				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.17622				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	170.16898				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.16297				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.26920				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.73020				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.77892				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.83611				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.73364				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL03 On 17/05/2025 Spot Bond					0.00000	100.49158				0.00	600,000,000	600,000,000
Total AGL03 SPOT										0.00	600,000,000	600,000,000
Total For AGL03										0.00	600,000,000	600,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	102.56687				0.00	0	0
Total AGT01 SPOT										0.00	0	0
Total For AGT01										0.00	0	0
AGT02 On 28/11/2024 Spot Bond					0.00000	103.45665				0.00	0	0
Total AGT02 SPOT										0.00	0	0
Total For AGT02										0.00	0	0
AGT03 On 05/06/2025 Spot Bond					0.00000	103.19292				0.00	0	0
Total AGT03 SPOT										0.00	0	0
Total For AGT03										0.00	0	0
AGT04 On 27/10/2025 Spot Bond					0.00000	105.25717				0.00	0	0
Total AGT04 SPOT										0.00	0	0
Total For AGT04										0.00	0	0
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.04955				0.00	0	0
Total AH2A11 SPOT										0.00	0	0
Total For AH2A11										0.00	0	0
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.08931				0.00	0	0
Total AH2A21 SPOT										0.00	0	0
Total For AH2A21										0.00	0	0
AH2A3 On 18/07/2026 Spot Bond			7.89500	106.29416	7.89500	100.10333				0.00	0	0
Total AH2A31 SPOT										0.00	0	0
Total For AH2A31										0.00	0	0
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.14911				0.00	0	0
Total AH2B11 SPOT										0.00	0	0
Total For AH2B11										0.00	0	0
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.34840				0.00	0	0
Total AH2C11 SPOT										0.00	0	0
Total For AH2C11										0.00	0	0
AHF2D On 18/07/2026 Spot Bond					0.00000	101.59737				0.00	0	0
Total AHF2D1 SPOT										0.00	0	0
Total For AHF2D1										0.00	0	0
AHF2O On 18/07/2022 Spot Bond					0.00000	100.90992				0.00	0	0
Total AHF2O1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF2O1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.57363				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.46500	107.03462	6.46500	107.01612				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.53745				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.60464				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.64595				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.27754				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.76479				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.09881				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.60456				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.64586				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	100.93432				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.73335				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.56324				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.62522				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.60973				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.66650				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.64690				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.01654				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.96517				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02: On 30/04/2023 Spot Bond			7.52000	110.98749	7.52000	110.96511				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04: On 29/05/2024 Spot Bond			7.92500	106.24528	7.92500	106.22285				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05: On 29/05/2030 Spot Bond			11.61000	94.71687	11.61000	94.68783				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01: On 30/04/2028 Spot Bond			5.55000	183.88613	5.55000	183.84336				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF04 On 21/10/2021 Spot Bond					0.00000	101.19437				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.69959				0.00	200,000,000	200,000,000
Total APF06 SPOT										0.00	200,000,000	200,000,000
Total For APF06										0.00	200,000,000	200,000,000
APF07 On 25/06/2023 Spot Bond					0.00000	100.18132				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.24251				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.36635				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.07237				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.67879				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.98068				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.77500	242.98872	4.77500	242.93724				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.79000	220.13803	4.79000	220.09131				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.51000	173.50236	1.51000	173.48084				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			1.55500	173.47640	1.55500	173.45466				0.00	0	
Total ASN149 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 ASN149										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.45000	191.22110	4.45000	191.18211				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.19031				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.00005				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.04500	107.92830	5.04500	107.90473				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.14919				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.15142				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.16224				0.00	13,200,000	3,300,000
Total ASN204 SPOT										0.00	13,200,000	3,300,000
Total For ASN204										0.00	13,200,000	3,300,000
ASN20: On 24/08/2025 Spot Bond					0.00000	100.82892				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.44839				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.18978				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.14584				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.70780				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.66425				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.60257				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.28280				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.01660				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.16135				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.40735				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.07500	4.07500	4.07500	106.63838				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.91500	4.91500	4.91500	97.69423				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN32: On 20/06/2024 Spot Bond					0.00000	100.15287				0.00	0	50,000,00
Total ASN327 SPOT										0.00	0	50,000,00
Total For ASN327										0.00	0	50,000,00
ASN32: On 20/06/2024 Spot Bond					0.00000	100.17427				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.82097				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.41405				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.15500	106.43243	5.15500	106.40887				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.16401				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.14914				0.00	0	50,000,00
Total ASN346 SPOT										0.00	0	50,000,00
Total For ASN346										0.00	0	50,000,00
ASN35: On 20/06/2024 Spot Bond					0.00000	100.14897				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.15725				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.15725				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.49201				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.18831				0.00	0	
Total ASN369 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 ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.15424				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.15992				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	100.98543				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.23620				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.23620				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.72206				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.15559				0.00	0	50,000,00
Total ASN388 SPOT										0.00	0	50,000,00
Total For ASN388										0.00	0	50,000,00
ASN39: On 20/11/2022 Spot Bond					0.00000	100.59508				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.20141				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.15451				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.18151				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.36540				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 On 29/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	103.72085				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN440 On 22/06/2023 Spot Bond					0.00000	100.11593				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	100.11949				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 01/07/2023 Spot Bond					0.00000	100.17559				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	100.88127				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	103.88607				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	101.07146				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	101.08185				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	101.48451				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN470 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.88383				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47: On 31/07/2023 Spot Bond					0.00000	100.86077				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.01109				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.14322				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.34889				0.00	0	50,000,00
Total ASN480 SPOT										0.00	0	50,000,00
Total For ASN480										0.00	0	50,000,00
ASN48: On 25/08/2025 Spot Bond					0.00000	110.33200				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	100.86202				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.14274				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.22137				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.22137				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.13912				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.29000	101.30432	9.29000	101.27919				0.00	0	
Total ASN508 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 ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.47000	101.05515	8.47000	101.03225				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.02000	99.60614	9.02000	99.58214				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.02000	99.60614	9.02000	99.58214				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	101.51059	9.10000	101.48605				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	101.82860	11.05000	101.79883				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	101.82046	11.00000	101.79084				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.73910	10.50000	101.71080				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.73910	10.50000	101.71080				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	99.93560				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.91629				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.91008				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	101.75538	10.60000	101.72683				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47000	101.16263	10.47000	101.70600				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.55000	101.74724	10.55000	101.71882				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	100.89383				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	101.09404				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	100.38692				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57 On 13/02/2023 Spot Bond					0.00000	100.23815				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57 On 20/12/2022 Spot Bond					0.00000	100.14917				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58 On 13/02/2023 Spot Bond					0.00000	100.17619				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58 On 14/11/2022 Spot Bond					0.00000	100.80818				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58 On 13/02/2022 Spot Bond					0.00000	100.74977				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58 On 14/03/2022 Spot Bond					0.00000	100.31818				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58: On 18/03/2024 Spot Bond					0.00000	100.50008				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	101.48256	9.22000	101.45770				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	99.85182				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	101.19974				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.96764				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	101.07911				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.60491				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.90101				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.11717				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	100.00006				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	101.00083				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.14993				0.00	0	
Total ASN614 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 ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.61588				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.02550				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.14191				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 25/11/2021 Spot Bond					0.00000	100.49012				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.61425				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	99.93957				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.17886				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.19639				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.44361				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 30/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN641 SPOT										0.00	0	
Total For ASN641										0.00	0	
ASN64: On 01/10/2021 Spot Bond					0.00000	99.98720				0.00	0	
Total ASN643 SPOT										0.00	0	
Total For ASN643										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.11875				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	100.30672				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	99.88708				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 20/10/2021 Spot Bond					0.00000	100.90230				0.00	0	
Total ASN649 SPOT										0.00	0	
Total For ASN649										0.00	0	
ASN649 On 22/10/2021 Spot Bond					0.00000	101.17456				0.00	0	
Total ASN650 SPOT										0.00	0	
Total For ASN650										0.00	0	
ASN650 On 27/10/2021 Spot Bond					0.00000	100.83176				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	
ASN652 On 29/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN656 SPOT										0.00	0	
Total For ASN656										0.00	0	
ASN656 On 31/03/2032 Spot Bond					0.00000	99.99977				0.00	0	1,830,000,00
Total ASN658 SPOT										0.00	0	1,830,000,00
Total For ASN658										0.00	0	1,830,000,00
ASN658 On 12/11/2021 Spot Bond					0.00000	100.61301				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN659 On 11/02/2022 Spot Bond					0.00000	100.61657				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN660 On 15/11/2021 Spot Bond					0.00000	100.60559				0.00	0	
Total ASN662 SPOT										0.00	0	
Total For ASN662										0.00	0	
ASN662 On 15/11/2021 Spot Bond					0.00000	100.62089				0.00	0	
Total ASN663 SPOT										0.00	0	
Total For ASN663										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN664 On 15/11/2021 Spot Bond					0.00000	100.61085				0.00	0	
Total ASN664 SPOT										0.00	0	
Total For ASN664										0.00	0	
ASN665 On 27/02/2023 Spot Bond					0.00000	100.55711				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN666 On 19/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN666 SPOT										0.00	0	
Total For ASN666										0.00	0	
ASN667 On 19/08/2025 Spot Bond					0.00000	100.74416				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN668 On 18/11/2021 Spot Bond					0.00000	100.55664				0.00	0	
Total ASN668 SPOT										0.00	0	
Total For ASN668										0.00	0	
ASN669 On 02/04/2026 Spot Bond					0.00000	99.93785				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN670 On 23/11/2021 Spot Bond					0.00000	100.48337				0.00	0	
Total ASN670 SPOT										0.00	0	
Total For ASN670										0.00	0	
ASN679 On 29/06/2026 Spot Bond					0.00000	100.01534				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN680 On 26/11/2021 Spot Bond					0.00000	100.45776				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	100.18806				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN682 On 20/06/2026 Spot Bond					0.00000	100.19612				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN683 On 31/08/2026 Spot Bond					0.00000	102.50189				0.00	0	
Total ASN683 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 ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.37688				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.42022				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.42159				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.36029				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.40312				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.77733				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.25269				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.12274				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 05/01/2022 Spot Bond					0.00000	100.04044				0.00	0	
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	
ASN71: On 10/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000.00	3,000,000,000	33,000,000,000	
Total ASN712 SPOT									10,000,000,000,000.00	3,000,000,000	33,000,000,000	
Total For ASN712									10,000,000,000,000.00	3,000,000,000	33,000,000,000	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.16999				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN713 On 19/08/2023 Spot Bond					0.00000	100.14693				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN714 On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000,000.00		2,500,000,000	2,500,000,000	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN715 On 15/09/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
BAW21 On 24/03/2022 Spot Bond			3.78900	102.79083	3.78900	102.78034				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.20499	9.30000	100.18054				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	101.51087				0.00	500,000,000	250,000,000
Total BAW22 SPOT										0.00	500,000,000	250,000,000
Total For BAW22										0.00	500,000,000	250,000,000
BAW28 On 06/06/2022 Spot Bond					0.00000	100.61788				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.58379				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.40386				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.00001				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.62000	101.98990	6.62000	101.97175				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW34 On 09/10/2023 Spot Bond					0.00000	100.93883				0.00	200,000,000	200,000,000
Total BAW34 SPOT										0.00	200,000,000	200,000,000
Total For BAW34										0.00	200,000,000	200,000,000
BAW35 On 18/02/2022 Spot Bond					0.00000	100.66671				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.28725				0.00	400,000,000	200,000,000
Total BAW36 SPOT										0.00	400,000,000	200,000,000
Total For BAW36										0.00	400,000,000	200,000,000
BAYA5 On 31/03/2022 Spot Bond					0.00000	100.97100				0.00	0	
Total BAYA5 SPOT										0.00	0	
Total For BAYA5										0.00	0	
BAYA6 On 30/09/2022 Spot Bond					0.00000	99.99999				0.00	0	
Total BAYA6 SPOT										0.00	0	
Total For BAYA6										0.00	0	
BAYA6 On 31/03/2023 Spot Bond			8.66500	8.66500	8.66500	103.48830				0.00	0	
Total BAYA6 SPOT										0.00	0	
Total For BAYA6										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			11.08000	11.08000	11.08000	103.81698				0.00	0	
Total BAYA7 SPOT										0.00	0	
Total For BAYA7										0.00	0	
BAYA7 On 31/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA7 SPOT										0.00	0	
Total For BAYA7										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	97.93216				0.00	0	
Total BAYA7 SPOT										0.00	0	
Total For BAYA7										0.00	0	
BAYA7 On 01/07/2022 Spot Bond					0.00000	100.00809				0.00	0	
Total BAYA7 SPOT										0.00	0	
Total For BAYA7										0.00	0	
BAYA7 On 01/07/2022 Spot Bond					0.00000	100.00831				0.00	0	
Total BAYA7 SPOT										0.00	0	
Total For BAYA7										0.00	0	
BAYA7 On 30/09/2022 Spot Bond					0.00000	100.01037				0.00	0	
Total BAYA7 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 BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.20855				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.01630				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.00010				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	99.99944				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	99.99940				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	99.99919				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	99.99923				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	99.99952				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	99.99955				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.20910				0.00	600,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA89 SPOT										0.00	600,000,000	300,000,000
Total For BAYA89										0.00	600,000,000	300,000,000
BAYA90 On 30/06/2024 Spot Bond					0.00000	99.99961				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.00008				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.99921				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	99.99921				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	99.99950				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	99.99998				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.23522				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.00013				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB21 On 30/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.02500	8.02500	8.02500	104.13022				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.00815				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.99280				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.36192				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.79113				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.26916				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.92612				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.25176				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.45500	104.71422	7.45500	104.69305				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.54590				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.51209				0.00	0	
Total BGL14 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 BGL14									0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.29264			0.00	0	
Total BGL15 SPOT									0.00	0	
Total For BGL15									0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.75360			0.00	0	
Total BGL16 SPOT									0.00	0	
Total For BGL16									0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.73435			0.00	0	
Total BGL17 SPOT									0.00	0	
Total For BGL17									0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.47841			0.00	0	450,000,00
Total BGL18 SPOT									0.00	0	450,000,00
Total For BGL18									0.00	0	450,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	104.47629			0.00	0	
Total BGL19 SPOT									0.00	0	
Total For BGL19									0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.41752			0.00	0	
Total BGT01 SPOT									0.00	0	
Total For BGT01									0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.46707			0.00	0	
Total BID08 SPOT									0.00	0	
Total For BID08									0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.69108			0.00	0	
Total BID09 SPOT									0.00	0	
Total For BID09									0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.15808			0.00	0	1,190,000,00
Total BID10 SPOT									0.00	0	1,190,000,00
Total For BID10									0.00	0	1,190,000,00
BID11 On 15/11/2023 Spot Bond			6.20500	110.26730	6.20500	110.24899			0.00	0	
Total BID11 SPOT									0.00	0	
Total For BID11									0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.32477			0.00	0	
Total BID12 SPOT									0.00	0	
Total For BID12									0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.45134			0.00	2,000,000,000	1,500,000,00

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 BID13 SPOT										0.00	2,000,000,000	1,500,000,000
Total For BID13										0.00	2,000,000,000	1,500,000,000
BID14 On 28/10/2022 Spot Bond					0.00000	100.82692				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.94625				0.00	20,000,000	10,000,000
Total BID15 SPOT										0.00	20,000,000	10,000,000
Total For BID15										0.00	20,000,000	10,000,000
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.10493				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.40866				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.45300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.90500				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	67.03600				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.82400				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.37913				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.52404				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1 On 27/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF1: On 09/10/2023 Spot Bond					0.00000	99.66550				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.58759				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.31583				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.75252				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.17532				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.88561				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	101.07968				0.00	0	
Total BPPF26 SPOT										0.00	0	
Total For BPPF26										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.25233				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.78596				0.00	0	
Total BPPF28 SPOT										0.00	0	
Total For BPPF28										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.82233				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.85395				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	100.49173			0.00	0	
Total BPPF31 SPOT									0.00	0	
Total For BPPF31									0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.59246			0.00	0	200,000,00
Total BPPF32 SPOT									0.00	0	200,000,00
Total For BPPF32									0.00	0	200,000,00
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.84865			0.00	0	
Total BWZJ21 SPOT									0.00	0	
Total For BWZJ21									0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BWZJ23 SPOT									0.00	0	
Total For BWZJ23									0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.01458			0.00	0	
Total BWZJ24 SPOT									0.00	0	
Total For BWZJ24									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.48328			0.00	0	50,000,00
Total CBL29 SPOT									0.00	0	50,000,00
Total For CBL29									0.00	0	50,000,00
CCT01 On 23/06/2023 Spot Bond			7.52000	111.44281	7.52000	111.42033			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.75000	112.74188	7.75000	112.71846			0.00	0	
Total CCT02 SPOT									0.00	0	
Total For CCT02									0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.45500	108.44618	8.45500	108.42137		15,557,200,000,000.00	1,840,000,000	460,000,00	
Total CCT03 SPOT								15,557,200,000,000.00	1,840,000,000	460,000,00	
Total For CCT03								15,557,200,000,000.00	1,840,000,000	460,000,00	
CCT04 On 17/07/2027 Spot Bond			9.79000	103.72134	9.79000	102.93896		0.00	0		
Total CCT04 SPOT								0.00	0		
Total For CCT04								0.00	0		
CGR42 On 03/08/2023 Spot Bond					0.00000	101.31197			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.07753			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.65628				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.70223				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.51017				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.60400				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	107.73239	4.77000	110.49400				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	103.57000				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.78662				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.23500	107.69119	7.23500	107.67004				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	109.70134	8.70700	120.50700				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.17031				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN37(On 26/07/2022 Spot Bond					0.00000	101.12116				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37(On 20/03/2024 Spot Bond					0.00000	104.98142				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37(On 20/03/2024 Spot Bond			10.98000	99.40399	10.98000	99.37464				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38(On 20/09/2024 Spot Bond				100.00000	0.00000	115.89700				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38(On 20/09/2024 Spot Bond			6.50000	115.09213	6.50000	118.23100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38(On 20/09/2024 Spot Bond					0.00000	106.39100				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39(On 20/09/2022 Spot Bond					0.00000	100.16133				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.73842				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.73230				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45(On 31/01/2022 Spot Bond			1.48000	173.51968	1.48000	173.49828				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.30500	140.26635	5.30500	140.23476				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.74500	138.34479	5.74500	138.31201				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	
CLN454 On 20/12/2021 Spot Bond					0.00000	102.62900				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.72803				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.57892				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.60315				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.66500	101.98742	6.66500	101.96934				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.46199				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.08997				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.24678				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.78978				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 29/11/2021 Spot Bond			100.00000	90.12229	100.00000	89.91024				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN480 On 02/12/2021 Spot Bond					0.00000	100.58007				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			6.16000	103.74447	6.16000	103.72714				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 28/07/2022 Spot Bond			6.46500	103.71932	6.46500	103.70139				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.24655				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.18815				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.53036				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.86500	109.10587	6.86500	109.08554				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.31334				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	101.33175				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	101.40821				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.84551				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.58988				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN507 On 20/12/2022 Spot Bond					0.00000	100.36527				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	101.75265				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	96.07543				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	100.43053	9.96000	100.40358				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	104.19547	10.01000	104.16766				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.62654				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	102.41122	9.60000	97.77919				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.27226				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.52667				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	100.54813	9.20000	100.52316				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.78221				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.42993				0.00	0	
Total CLN526 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 CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.86172				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.84740				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.62786				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	100.27226				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.17492				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.20910				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.25000	105.53639	9.25000	105.51047				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.13728				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	101.03090				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	101.37861				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.50056				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	102.40123				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.72000	106.18381	8.72000	106.15918				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.77000	103.89569	8.77000	103.87105				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.86000	108.30271	8.86000	108.27719				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	310.11768				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.75791				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.76919				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.60339				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.52809				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN56(On 20/12/2023 Spot Bond				100.00000	0.00000	122.13200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56(On 11/02/2026 Spot Bond					0.00000	100.81853				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56(On 12/11/2025 Spot Bond			10.19000	103.77978	10.19000	103.77126				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56(On 12/11/2025 Spot Bond			8.72000	108.79137	8.72000	108.76614				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56(On 08/02/2024 Spot Bond					0.00000	100.82089				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56(On 21/02/2024 Spot Bond					0.00000	100.55804				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56(On 17/01/2024 Spot Bond					0.00000	103.98408				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56(On 04/06/2023 Spot Bond					0.00000	100.39088				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56(On 11/02/2024 Spot Bond					0.00000	100.77092				0.00	0	50,000,00
Total CLN568 SPOT										0.00	0	50,000,00
Total For CLN568										0.00	0	50,000,00
CLN57(On 12/11/2025 Spot Bond			8.95000	107.31263	8.95000	107.28711				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57(On 12/11/2025 Spot Bond					0.00000	100.80918				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57(On 11/02/2024 Spot Bond					0.00000	100.77500				0.00	0	
Total CLN574 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 CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.24224				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.19100				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.15906				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	99.93793				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.80703				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.47110				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.26616				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	101.04959				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.44411				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.47108				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.32454				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.23453				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.16009				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.10487				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.91750				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.72500	144.00684	3.72500	143.98045				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.59336				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.01456				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.59336				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	9.16000				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	99.94171				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.29631				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.16009				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN60 On 18/06/2024 Spot Bond					0.00000	100.16009				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	101.62400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.31101				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.81003				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	100.72933				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	103.02287				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	101.19917				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	100.59931				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	103.90730	9.32000	103.88145				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	101.02817				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.82484				0.00	0	
Total CLN611 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 CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.36580				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.57873				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	100.45631				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.05811				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	100.07100				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.60745				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.65051				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	100.44409				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.94292				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.93950				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.96691				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	97.35400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.04891				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.47500	104.78145	6.47500	104.76330				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.76492				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.60325				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.05000	62.81758	12.05000	83.44271				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.67005				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.42000	101.34579	9.42000	101.32044				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.76150				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.62941				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.67528				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.79326				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN635 On 19/08/2025 Spot Bond					0.00000	102.64922				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.57352				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.75808				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2022 Spot Bond					0.00000	100.81829				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 12/08/2022 Spot Bond					0.00000	100.70931				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.82644				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	101.05560				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.57662				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.15708				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2022 Spot Bond					0.00000	100.99384				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.15735				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.75808				0.00	0	
Total CLN648 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 CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.48351				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.75808				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.60967				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.75808				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN653 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	0.00000				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.19506				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.71547				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.81481				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN660 On 20/06/2023 Spot Bond					0.00000	99.21400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	100.85600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	116.13100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	138.51500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.80438				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	99.92939				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.90840				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.97552				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.73807				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.56449				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.83783				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.32723				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.25785	144.96722	4.25785	117.78772				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25785	144.96722	4.25785	117.78848				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN676 On 19/08/2025 Spot Bond					0.00000	100.85491				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.90044				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.14507				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.88634				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	100.86971				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.33772				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.13884				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.14274				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.05624				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.16934				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.16912				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.14871				0.00	0	
Total CLN690 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 CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.01300				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.14883				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.93673				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.80082				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.24871				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	103.53258				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.42541				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	100.69620				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	83.88388				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.51004				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	101.24320				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.37858				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.73891				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.92319				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.26302				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.14516				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	81.84031				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	82.08752				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.24004				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.66916				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.14613				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.14613				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.14613				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.86280				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.23765				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.84372				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.17125				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.40023				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.89308				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.13425				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.13425				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.13425				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.13668				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.13668				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.13668				0.00	0	
Total CLN729 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 CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.43604				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	10.77500				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	85.14513				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	100.24227				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.87597				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.15285				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.17897				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.18702				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	107.60600				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.74758				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.74668				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	99.99973				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.89377				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.12039				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.35930				0.00	0	700,000,00
Total CLN745 SPOT										0.00	0	700,000,00
Total For CLN745										0.00	0	700,000,00
CLN745 On 28/02/2024 Spot Bond					0.00000	100.58418				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2021 Spot Bond					0.00000	100.14878				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.08505				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.26071				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	99.98661				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.21176				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	100.29099				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.26527				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	100.25740				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	101.85326				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 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	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.89843				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.88245				0.00	0	
Total CLN764 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 CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	92.42718				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.21176				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.12329				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.05471				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.02500	104.15261	8.02500	104.13022				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.76500	110.76817	7.76500	110.74511		129,209,600,000,000.00		16,640,000,000	17,160,000,000	
Total COJ05 SPOT								129,209,600,000,000.00		16,640,000,000	17,160,000,000	
Total For COJ05								129,209,600,000,000.00		16,640,000,000	17,160,000,000	
COJ08 On 22/06/2026 Spot Bond			10.00000	108.50026	10.00000	108.47134				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.58500	111.87882	6.58500	111.85902		141,182,400,000,000.00		21,440,000,000	55,560,000,000	
Total COJG01 SPOT								141,182,400,000,000.00		21,440,000,000	55,560,000,000	
Total For COJG01								141,182,400,000,000.00		21,440,000,000	55,560,000,000	
COT01 On 03/04/2023 Spot Bond			7.30000	102.48807	7.30000	102.46799				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.78000	92.90310	11.78000	92.87404				0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			10.37000	98.71469	10.37000	98.68742				0.00	0	75,000,000,00
Total COT03 SPOT										0.00	0	75,000,000,00
Total For COT03										0.00	0	75,000,000,00
CPV01 On 30/06/2029 Spot Bond			9.66500	9.66500	9.66500	107.31857				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.68055				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.14718				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 28/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.33160				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.37592				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.56428				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.41404				0.00	400,000,000	200,000,00
Total DSY02 SPOT										0.00	400,000,000	200,000,00
Total For DSY02										0.00	400,000,000	200,000,00
DSY03 On 21/11/2024 Spot Bond			9.12000	9.12000	9.12000	107.31813				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY04 On 21/08/2026 Spot Bond					0.00000	101.01307				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.60980				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.73500	105.24624	6.73500	105.22731				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	39.60655	100.00000	39.51937				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	39.60655	100.00000	39.51937				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.24500	106.40212	7.24500	106.38154				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.13782	9.69000	101.11182				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.13782	9.69000	101.11182				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.78500	93.02459	11.78500	92.99565				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	101.18507	10.10000	101.15798				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.18507	10.10000	101.15798				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.47309				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.89246				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22B On 29/08/2022 Spot Bond					0.00000	100.10587				0.00	700,000,000	700,000,000
Total DVF22B SPOT										0.00	700,000,000	700,000,000
Total For DVF22B										0.00	700,000,000	700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF22(On 24/10/2022 Spot Bond					0.00000	101.09232				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.74926				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.73810				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.60516				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.44129				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2(On 31/05/2024 Spot Bond					0.00000	98.37926				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2(On 31/05/2026 Spot Bond					0.00000	100.84346				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2(On 31/01/2023 Spot Bond					0.00000	100.81181				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2(On 31/01/2025 Spot Bond					0.00000	96.46677				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2(On 31/01/2027 Spot Bond					0.00000	100.85836				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3(On 21/08/2023 Spot Bond					0.00000	100.82731				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3(On 21/08/2025 Spot Bond					0.00000	100.68198				0.00	0	
Total DVFB31 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 DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.87000	102.18002	5.87000	102.16402				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.77500	107.52645	6.77500	107.50666				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.03500	109.27403	5.03500	109.24996				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.04500	95.82150	5.04500	95.80060				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	135.88378	2.25000	135.86425				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.72000	148.79343	3.72000	148.76617				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.73200	134.94073	3.73200	134.91596				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.77500	130.61759	3.77500	130.59347				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.67500	113.16390	4.67500	113.14023				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.01500	97.94432	5.01500	97.92301				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	135.88378	2.25000	135.86425				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	167.14109				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	164.46604				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	127.19682				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	126.17042				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	124.28002				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	115.46748				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	116.73522				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.89842				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	111.79055				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	113.66759				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM03 On 04/05/2024 Spot Bond			9.45500	105.41914	9.45500	105.39267				0.00	0	18,100,000,00
Total EMM03 SPOT										0.00	0	18,100,000,00
Total For EMM03										0.00	0	18,100,000,00
EMM04 On 16/05/2028 Spot Bond			11.20000	11.20000	11.20000	98.03462				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.55000	11.55000	11.55000	102.32377				0.00	0	1,333,714,20
Total EMM05 SPOT										0.00	0	1,333,714,20
Total For EMM05										0.00	0	1,333,714,20
EMM06 On 23/06/2025 Spot Bond			9.52000	105.01708	9.52000	104.00381		18,849,600,000,000.00		1,980,000,000	0	660,000,00
Total EMM06 SPOT								18,849,600,000,000.00		1,980,000,000	0	660,000,00
Total For EMM06								18,849,600,000,000.00		1,980,000,000	0	660,000,00
EMM07 On 10/07/2027 Spot Bond			9.52000	9.52000	9.52000	104.74566		12,947,200,000,000.00		1,360,000,000	0	680,000,00
Total EMM07 SPOT								12,947,200,000,000.00		1,360,000,000	0	680,000,00
Total For EMM07								12,947,200,000,000.00		1,360,000,000	0	680,000,00
EMM07 On 17/07/2032 Spot Bond			11.67000	11.67000	11.67000	77.55678				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.74500	10.74500	10.74500	102.74165				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.67000	11.67000	11.67000	96.93805				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.38177				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF01 On 07/09/2023 Spot Bond					0.00000	100.34082				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.26274				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.25609				0.00	0	
Total EPF019 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 EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.75156				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.45243				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.50099				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.36257				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC47 On 10/11/2021 Spot Bond					0.00000	100.76536				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.25376				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.39629				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.40723				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.12339				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.32066				0.00	400,000,000	300,000,000
Total EQT005 SPOT										0.00	400,000,000	300,000,000
Total For EQT005										0.00	400,000,000	300,000,000
EQT006 On 30/10/2023 Spot Bond					0.00000	100.95376				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.12006				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.66830				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.63833				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.71617				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.64431				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.67424				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.62879				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.61438				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.70416				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.12500	106.65626	6.12500	106.63879				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.81947	10.00000	101.79248				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.52000	97.51618	8.52000	97.49396				0.00	0	2,525,787,60
Total ES26 SPOT										0.00	0	2,525,787,60
Total For ES26										0.00	0	2,525,787,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES26/R On 02/04/2026 Spot Bond			7.85000	99.97896	7.85000	99.95794				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.43000	75.04331	11.36000	75.38913				0.00	0	333,771,40
Total ES33 SPOT										0.00	0	333,771,40
Total For ES33										0.00	0	333,771,40
ES33/R On 15/09/2033 Spot Bond			7.50000	100.32596	7.50000	100.30555				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.93500	77.55050	11.86000	77.97319				0.00	0	1,022,989,40
Total ES42 SPOT										0.00	0	1,022,989,40
Total For ES42										0.00	0	1,022,989,40
ES42/R On 25/04/2042 Spot Bond			8.50000	103.68249	8.50000	103.65891				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	100.32449				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.18115				0.00	400,000,000	300,000,00
Total EXX05 SPOT										0.00	400,000,000	300,000,00
Total For EXX05										0.00	400,000,000	300,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.16400				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.65725				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.61740				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.67106				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.70160				0.00	0	
Total FIFB17 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 FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.96818				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.47298				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.55164				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.88631				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.94732				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	102.42676				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	101.19391				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.38250				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.88724				0.00	0	1,500,000.00
Total FRB23 SPOT										0.00	0	1,500,000.00
Total For FRB23										0.00	0	1,500,000.00
FRB24 On 08/11/2023 Spot Bond					0.00000	104.22580				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.53077				0.00	0	30,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB25 SPOT										0.00	0	30,000,00
Total For FRB25										0.00	0	30,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.54375				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.22000	106.93093	9.22000	106.90460				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.28333				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.69594				0.00	400,000,000	300,000,00
Total FRB29 SPOT										0.00	400,000,000	300,000,00
Total For FRB29										0.00	400,000,000	300,000,00
FRB30 On 19/04/2026 Spot Bond			8.02000	104.17551	8.02000	104.15312				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.94000	173.83188	0.94000	173.81300				0.00	0	70,000,00
Total FRBI22 SPOT										0.00	0	70,000,00
Total For FRBI22										0.00	0	70,000,00
FRBI23 On 07/12/2023 Spot Bond			1.94500	319.89695	1.94500	319.85349				0.00	0	410,000,00
Total FRBI23 SPOT										0.00	0	410,000,00
Total For FRBI23										0.00	0	410,000,00
FRBI25 On 31/01/2025 Spot Bond			2.62000	2.62000	2.62000	152.67343				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.57000	201.36950	3.57000	201.33323				0.00	0	153,978,80
Total FRBI28 SPOT										0.00	0	153,978,80
Total For FRBI28										0.00	0	153,978,80
FRBI29 On 31/03/2029 Spot Bond			4.02000	4.02000	4.02000	107.04069				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.87500	4.87500	4.87500	218.31767				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI46 On 31/03/2046 Spot Bond			5.29500	90.55296	5.29500	90.53244				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.30000	91.86905	5.30000	91.84836				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.44000	6.44000	6.44000	6.44000				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.69000	6.69000	6.69000	81.24723				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.90500	3.90500	3.90500	146.56525				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	96.70087				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22 On 31/01/2022 Spot Bond			1.59000	173.45622	1.59000	173.43431				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23 On 31/01/2022 Spot Bond			2.45000	172.96167	2.45000	172.93581				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25 On 13/02/2022 Spot Bond					0.00000	100.94276				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	100.25626				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	

Contract 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 FRC255										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.82151				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	102.56058				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.99527				0.00	1,900,000,000	950,000,000
Total FRC271 SPOT										0.00	1,900,000,000	950,000,000
Total For FRC271										0.00	1,900,000,000	950,000,000
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.58971				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	100.57874				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.17892				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	112.56246				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	101.04271				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.19321				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	110.59484				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28 On 20/12/2022 Spot Bond					0.00000	100.15648				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29 On 20/06/2022 Spot Bond					0.00000	100.88800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.71399				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.72623				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.33611				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	102.83594				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.09505				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.57418				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.02185				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.48717				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.05472				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.15319				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.17557				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31: On 20/06/2024 Spot Bond					0.00000	100.19235				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	100.95920				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.25745				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.00866				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.17341				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.19217				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.33696				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.17730				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	99.94599				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.00826				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	99.99999				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.50635				0.00	0	
Total FRC328 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 FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.80666				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	101.12606				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.00773				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	103.53436				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.84477				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.10580				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.22672				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.14387				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	101.21022				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	100.20597				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.50830				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.23270				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.07977				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond					0.00000	100.97856				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.51732				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.53831				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.18371				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2021 Spot Bond					0.00000	99.99999				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.18539				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.07285				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.19113				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.80022				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	101.10474				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36(On 31/01/2024 Spot Bond					0.00000	101.14003				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	101.03232				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36(On 31/03/2022 Spot Bond					0.00000	100.00003				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36(On 01/08/2026 Spot Bond					0.00000	100.83017				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36(On 28/02/2024 Spot Bond					0.00000	100.72319				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36(On 31/08/2024 Spot Bond					0.00000	100.86524				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36(On 20/06/2026 Spot Bond					0.00000	100.25424				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36(On 31/05/2024 Spot Bond					0.00000	100.55468				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	100.43545				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	100.43672				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37(On 25/04/2023 Spot Bond					0.00000	101.17687				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37(On 25/04/2023 Spot Bond					0.00000	101.17147				0.00	0	
Total FRC373 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 FRC373										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.44844				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.17690				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.22596				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.22469				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37 On 20/12/2026 Spot Bond					0.00000	100.15904				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37 On 23/09/2023 Spot Bond					0.00000	100.06132				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38 On 16/12/2021 Spot Bond					0.00000	100.04046				0.00	0	
Total FRC380 SPOT										0.00	0	
Total For FRC380										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.23000	2.23000	2.23000	173.06305				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.17000	2.17000	2.17000	173.09780				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.18000	2.18000	2.18000	173.09200				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.41000	102.70769	4.41000	102.68678				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.89500	110.00893	4.89500	109.98537				0.00	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 FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.01035				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.74334				0.00	6,000,000,000	3,300,000,000
Total FRJ22 SPOT										0.00	6,000,000,000	3,300,000,000
Total For FRJ22										0.00	6,000,000,000	3,300,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.64244				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.25259				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.01656				0.00	40,000,000	645,000,000
Total FRJ25 SPOT										0.00	40,000,000	645,000,000
Total For FRJ25										0.00	40,000,000	645,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.44113				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.88312				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.11586				0.00	0	470,000,000
Total FRJ28 SPOT										0.00	0	470,000,000
Total For FRJ28										0.00	0	470,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.55439				0.00	0	1,070,000,000
Total FRJ29 SPOT										0.00	0	1,070,000,000
Total For FRJ29										0.00	0	1,070,000,000
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.11776				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.48800	4.48800	4.48800	96.92523				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10 On 31/01/2038 Spot Bond			4.86500	4.86500	4.86500	110.40723				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.49181				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.93589				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.00500	108.47851	5.00500	108.45492				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.72500	221.50601	4.72500	221.45935				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.14500	106.56737	5.14500	106.54383				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.75500	4.75500	4.75500	220.82669				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.45500	148.69721	3.45500	148.67102				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	128.32307	3.70500	128.29963				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.94500	109.31010	4.94500	109.28653				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.87500	218.36456	4.87500	218.31767				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.92500	217.32935	4.92500	217.28242				0.00	0	
Total FRS121 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 FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.98500	121.03702	2.98500	150.90849				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.95500	216.71108	4.95500	216.66413				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.14500	106.56737	5.14500	106.54383				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.26000	193.36207	4.26000	193.32366				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.89500	96.99292	5.89500	96.96956				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.15000	194.61405	4.15000	194.57594				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.21000	193.93002	4.21000	193.89175				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.46500	206.51967	5.46500	206.47212				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.84500	97.59796	5.84500	97.57459				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.14500	5.14500	5.14500	106.54383				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.12500	106.83790	5.12500	106.81435				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.02000	196.10552	4.02000	196.06782				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.23500	211.04216	5.23500	210.99486				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.15000	194.61405	4.15000	194.57594				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.15000	194.61405	4.15000	194.57594				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.55100	201.59527	3.55100	201.55905				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.75500	147.29037	3.75500	147.26324				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.29000	173.62940	1.29000	173.60889				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.50000	190.66217	4.50000	190.62304				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.54000	190.21636	4.54000	190.17712				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.72500	147.43034	3.72500	147.40333				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.01500	196.16316	4.01500	196.12545				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.55000	4.55000	4.55000	190.06583				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS17(On 01/08/2022 Spot Bond					0.00000	5.87855				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	101.11919				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	101.23342				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	100.15876				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	100.01937				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 04/10/2021 Spot Bond					0.00000	176.29527				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	199.66831				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	146.70689				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	179.10813				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	35.74489				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	100.77188				0.00	0	
Total FRS197 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 FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.88631				0.00	300,000,000	100,000,000
Total FRS199 SPOT										0.00	300,000,000	100,000,000
Total For FRS199										0.00	300,000,000	100,000,000
FRS200 On 12/08/2025 Spot Bond					0.00000	100.77593				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.54945				0.00	400,000,000	100,000,000
Total FRS201 SPOT										0.00	400,000,000	100,000,000
Total For FRS201										0.00	400,000,000	100,000,000
FRS206 On 14/10/2025 Spot Bond					0.00000	101.21050				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.64267				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	100.13829				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	102.45180				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	0.00000				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 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	100.14387				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.65399				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.74555				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	103.10411				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	112.15976				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS239 On 23/10/2025 Spot Bond					0.00000	119.42710				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS241 On 04/12/2022 Spot Bond					0.00000	100.88677				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS242 On 12/12/2025 Spot Bond					0.00000	78.34764				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS243 On 09/12/2023 Spot Bond					0.00000	100.53316				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS244 On 29/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS245 On 20/12/2021 Spot Bond					0.00000	100.10577				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS246 On 19/01/2024 Spot Bond					0.00000	101.83853				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS247 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS248 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 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.78390				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.78560				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	101.52118				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.78052				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.39631				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	108.66080				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	100.09475				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.04092				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.59244				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS263 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS264 On 31/03/2032 Spot Bond					0.00000	99.99989				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	99.99995				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	106.53543				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS270 On 14/07/2022 Spot Bond					0.00000	102.68913				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	101.77235				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	99.99989				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS274 On 18/08/2022 Spot Bond					0.00000	100.59499				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS275 On 26/11/2021 Spot Bond					0.00000	100.34574				0.00	0	
Total FRS275 SPOT										0.00	0	
Total For FRS275										0.00	0	
FRS276 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	
FRS277 On 12/11/2021 Spot Bond					0.00000	100.18497				0.00	0	
Total FRS277 SPOT										0.00	0	
Total For FRS277										0.00	0	
FRS278 On 30/09/2024 Spot Bond					0.00000	99.99980				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	100.19877				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.74500	1.74500	1.74500	321.16305				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.48500	322.91565	1.48500	322.87580				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.48500	1.48500	1.48500	322.87580				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.53000	174.06969	0.53000	174.05273				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.53000	174.06969	0.53000	174.05273				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.87063				0.00	0	
Total FRS62 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 FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.84500	101.89478	4.84500	101.87307				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.24500	73.33607	4.24500	112.68886				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.87500	2.87500	2.87500	151.43785				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.15500	3.15500	3.15500	150.09465				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.54500	2.54500	2.54500	315.96564				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.51500	5.51500	5.51500	103.64200				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.49000	115.40217	6.49000	115.38204				0.00	0	3,191,499,40
Total FRX24 SPOT										0.00	0	3,191,499,40
Total For FRX24										0.00	0	3,191,499,40
FRX25 On 26/07/2025 Spot Bond			6.81000	111.49603	6.81000	111.47574				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.38000	108.73178	7.38000	108.71025				0.00	0	3,776,00
Total FRX26 SPOT										0.00	0	3,776,00
Total For FRX26										0.00	0	3,776,00
FRX27 On 07/03/2027 Spot Bond			7.48000	112.58546	7.48000	112.56263				0.00	0	27,180,90
Total FRX27 SPOT										0.00	0	27,180,90
Total For FRX27										0.00	0	27,180,90
FRX28 On 26/07/2028 Spot Bond			8.03000	112.63046	8.03000	112.60638				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.83500	106.93613	8.83500	106.91101				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.14000	103.27690	9.14000	103.25183				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.35000	107.74670	9.35000	107.71966				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.63500	81.09460	10.63500	81.07164				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.47358				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.83392				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.58178				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.55388				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.57283				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.57840				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.55631				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.45102				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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GH5A1 On 25/11/2022 Spot Bond					0.00000	100.54301				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.57288				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.52191				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.53550				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.74818				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.62000	114.34219	3.62000	114.32150				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.41252				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	101.13884				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.28500	111.93067	6.28500	111.91174				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.61717				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.63544				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.62000	107.13420	6.62000	107.11514				0.00	0	
Total GRT21 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 GRT21									0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.11513			0.00	0	
Total GRT22 SPOT									0.00	0	
Total For GRT22									0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.04309			0.00	0	
Total GRT23 SPOT									0.00	0	
Total For GRT23									0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.46551			0.00	0	
Total GRT24G SPOT									0.00	0	
Total For GRT24G									0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.74481			0.00	0	
Total GRT25G SPOT									0.00	0	
Total For GRT25G									0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.09009			0.00	0	
Total GRT26G SPOT									0.00	0	
Total For GRT26G									0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.97391			0.00	0	50,000,00
Total GRT27 SPOT									0.00	0	50,000,00
Total For GRT27									0.00	0	50,000,00
GRT28 On 10/12/2021 Spot Bond					0.00000	100.26870			0.00	0	
Total GRT28 SPOT									0.00	0	
Total For GRT28									0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.97267			0.00	0	
Total GRT29 SPOT									0.00	0	
Total For GRT29									0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.81890			0.00	0	
Total GRT30 SPOT									0.00	0	
Total For GRT30									0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.44195			0.00	0	
Total GRT31 SPOT									0.00	0	
Total For GRT31									0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.74435			0.00	0	
Total GRT32 SPOT									0.00	0	
Total For GRT32									0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.54545			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.74605				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.61613				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.99996				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.86500				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.72285				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.13093				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.60851				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.00197				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.01549				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.29217				0.00	0	100,000,00
Total GRT48 SPOT										0.00	0	100,000,00
Total For GRT48										0.00	0	100,000,00
H10T1 On 26/02/2023 Spot Bond					0.00000	101.07750				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H10T2 On 30/09/2022 Spot Bond					0.00000	100.24189				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.09781				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.60908				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T1 On 28/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total H12T1 SPOT										0.00	0	
Total For H12T1										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.76441				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.14925				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	25,000,000,00
Total H12T4 SPOT										0.00	0	25,000,000,00
Total For H12T4										0.00	0	25,000,000,00
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.42895				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.60472				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.54542				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.02591				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.45616				0.00	0	
Total HILB11 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 HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.34107				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.27447				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.00002				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.99987				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.99992				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.08500	318.98540	2.08500	318.94084				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.43500	2.43500	2.43500	325.02842				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.22500	101.74424	10.22500	101.71667				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.74000	78.43368	4.74000	102.17328				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.29000	87.87573	11.29000	87.84951			11,741,600,000,000.00	1,040,000,000	4,572,312,90	
Total HWAY34 SPOT									11,741,600,000,000.00	1,040,000,000	4,572,312,90	
Total For HWAY34									11,741,600,000,000.00	1,040,000,000	4,572,312,90	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.60692	100.00000	10.58357			0.00	0		
Total HWAY34/R208 SPOT									0.00	0		
Total For HWAY34/R208									0.00	0		
HWAY3 On 31/07/2035 Spot Bond			11.42000	86.61756	11.42000	86.59143			0.00	0	5,020,000,00	

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 HWAY35 SPOT										0.00	0	5,020,000,00
Total For HWAY35										0.00	0	5,020,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.60539	100.00000	10.58205				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	101.26802				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	101.08020				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.44620				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.38000	153.86984	2.30500	154.21614				001,760,982,880,000.00	420,907,976,000	363,228,600,50
Total I2025 SPOT										1,760,982,880,000.00	420,907,976,000	363,228,600,50
Total For I2025										1,760,982,880,000.00	420,907,976,000	363,228,600,50
I2029 On 31/03/2029 Spot Bond			3.15500	113.61544	3.15000	113.63542				576,806,214,795,000.00	182,822,889,000	210,674,835,50
Total I2029 SPOT										6,806,214,795,000.00	182,822,889,000	210,674,835,50
Total For I2029										6,806,214,795,000.00	182,822,889,000	210,674,835,50
I2033 On 28/02/2033 Spot Bond			3.94000	107.61464	3.91000	107.91623				34,358,895,292,000.00	8,720,531,800	193,859,306,50
Total I2033 SPOT										14,358,895,292,000.00	8,720,531,800	193,859,306,50
Total For I2033										14,358,895,292,000.00	8,720,531,800	193,859,306,50
I2038 On 31/01/2038 Spot Bond			4.24000	119.67449	4.24500	119.57340				842,807,357,648,000.00	198,775,320,200	495,886,203,30
Total I2038 SPOT										12,807,357,648,000.00	198,775,320,200	495,886,203,30
Total For I2038										12,807,357,648,000.00	198,775,320,200	495,886,203,30
I2046 On 31/03/2046 Spot Bond			4.29500	106.75914	4.29500	106.73781				163,797,351,558,000.00	38,136,752,400	296,742,308,70
Total I2046 SPOT										13,797,351,558,000.00	38,136,752,400	296,742,308,70
Total For I2046										13,797,351,558,000.00	38,136,752,400	296,742,308,70
I2050 On 31/12/2050 Spot Bond			4.31100	109.62319	4.30000	109.82420				398,738,530,942,200.00	92,493,280,200	294,803,555,40
Total I2050 SPOT										18,738,530,942,200.00	92,493,280,200	294,803,555,40
Total For I2050										18,738,530,942,200.00	92,493,280,200	294,803,555,40
IBL101 On 24/05/2022 Spot Bond			6.18000	6.18000	6.18000	104.98228				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL102 On 24/05/2022 Spot Bond					0.00000	100.95388				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.20500	318.20674	2.20500	318.16126				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.61632				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.54570				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.77646				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.64041				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	101.12391				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.49806				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.08590				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.74259				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.47907				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.14781				0.00	0	
Total IBL134 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 IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.57861				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.54253				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.77386				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.72394				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.55890				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.55609				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.15596				0.00	400,000,000	100,000,00
Total IBL145 SPOT										0.00	400,000,000	100,000,00
Total For IBL145										0.00	400,000,000	100,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	99.94163				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.46034				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.47989				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	98.12455				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.55833				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.91622				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.87438				0.00	300,000,000	150,000,000
Total IBL156 SPOT										0.00	300,000,000	150,000,000
Total For IBL156										0.00	300,000,000	150,000,000
IBL157 On 21/01/2023 Spot Bond					0.00000	100.90341				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.71784				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.87776				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.76253				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.17434				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.09479				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.58594				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.60653				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.98507				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL178 On 19/07/2026 Spot Bond					0.00000	101.01994				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL179 On 15/11/2021 Spot Bond					0.00000	100.60559				0.00	0	
Total IBL179 SPOT										0.00	0	
Total For IBL179										0.00	0	
IBL180 On 19/11/2021 Spot Bond					0.00000	100.54370				0.00	0	
Total IBL180 SPOT										0.00	0	
Total For IBL180										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.49206				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.50924				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL183 On 30/11/2021 Spot Bond					0.00000	100.39181				0.00	0	
Total IBL183 SPOT										0.00	0	
Total For IBL183										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.27191				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.28141				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.61000	0.61000	0.61000	174.00590				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.82500	108.65054	6.82500	108.63073				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			0.88000	173.86664	0.88000	173.84804				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.25500	108.76899	5.25500	108.75365				0.00	0	
Total IBL78 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 IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.26305				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG0 On 24/11/2024 Spot Bond			8.42000	106.42089	8.42000	106.39705				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG0 On 13/05/2030 Spot Bond			10.10000	110.95155	10.10000	111.16105				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG1 On 05/12/2021 Spot Bond					0.00000	100.36540				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.14000	110.18222	9.14000	110.15532				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG1 On 26/04/2023 Spot Bond					0.00000	100.17101				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG1 On 12/11/2021 Spot Bond					0.00000	100.68261				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG1 On 12/11/2023 Spot Bond					0.00000	99.69613				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG1 On 12/11/2025 Spot Bond					0.00000	99.32134				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.76534				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG1 On 12/03/2022 Spot Bond					0.00000	100.23993				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG1 On 12/03/2024 Spot Bond					0.00000	98.91406				0.00	360,000,000	180,000,00

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 IDCG19 SPOT										0.00	360,000,000	180,000,000
Total For IDCG19										0.00	360,000,000	180,000,000
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.14107				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.77890				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.06413				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.22658				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.87000	105.03053	7.87000	105.00838				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.48374				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.46313				0.00	0	1,050,000,000
Total INLV01 SPOT										0.00	0	1,050,000,000
Total For INLV01										0.00	0	1,050,000,000
INLV05 On 22/03/2023 Spot Bond					0.00000	103.03761				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.47970				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	98.09576				0.00	0	100,000,000
Total INLV07 SPOT										0.00	0	100,000,000
Total For INLV07										0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV08 On 12/06/2026 Spot Bond					0.00000	101.14427				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.44791				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.20463				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.12132				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.12348				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.02079				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.45363				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.84045				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.14087				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.76538				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.77903				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.01325				0.00	0	50,000,00
Total IPF30 SPOT										0.00	0	50,000,00

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 IPF30									0.00	0	50,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	98.50562			0.00	0	
Total IPF31 SPOT									0.00	0	
Total For IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	99.98592			0.00	0	
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.26065			0.00	0	
Total IPF33 SPOT									0.00	0	
Total For IPF33									0.00	0	
IPFC35 On 10/11/2021 Spot Bond					0.00000	100.59146			0.00	0	
Total IPFC35 SPOT									0.00	0	
Total For IPFC35									0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.19993			0.00	400,000,000	200,000,00
Total IPFG01 SPOT									0.00	400,000,000	200,000,00
Total For IPFG01									0.00	400,000,000	200,000,00
IV017/F On 31/01/2022 Spot Bond			2.75000	100.45167	2.75000	100.44417			0.00	0	
Total IV017/R212 SPOT									0.00	0	
Total For IV017/R212									0.00	0	
IV019 On 31/03/2028 Spot Bond			4.91000	186.14841	4.91000	186.10816			0.00	0	
Total IV019 SPOT									0.00	0	
Total For IV019									0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.44591			0.00	0	
Total IV035 SPOT									0.00	0	
Total For IV035									0.00	0	
IV039 On 31/01/2022 Spot Bond			2.03000	2.03000	2.03000	173.17889			0.00	0	
Total IV039 SPOT									0.00	0	
Total For IV039									0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total IV040 SPOT									0.00	0	
Total For IV040									0.00	0	
IV041 On 29/09/2021 Spot Bond			8.06500	99.95583	8.06500	99.97791			0.00	0	
Total IV041 SPOT									0.00	0	
Total For IV041									0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.27228			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			8.20000	8.20000	8.20000	105.02310				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.27799				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.48000	173.51968	1.48000	173.49828			88,800,000,000.00		60,000,000	50,000,000
Total IV045 SPOT									88,800,000,000.00		60,000,000	50,000,000
Total For IV045									88,800,000,000.00		60,000,000	50,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	102.01975				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.58905				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.81000	187.23802	4.81000	187.19802				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.68000	104.14208	6.68000	104.12325				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.81774				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	100.76805				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	101.00058				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.41092				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC145 On 06/06/2023 Spot Bond					0.00000	100.80845				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.85275				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.13173				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.39401				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.38168				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.31060				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	100.43926				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.20823				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.37201				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.12208				0.00	0	
Total IVC177 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 IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	99.83110				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.69947				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.27068				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.00016				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.04571	7.40000	102.02544				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.54356				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.48302				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.70107				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.23003				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.20379	7.23000	101.18425				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.01400				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.89733				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.49225				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.62835	7.45000	100.60802				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.37477				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	108.84659	3.91012	103.71273				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVZ061 On 28/09/2021 Spot Bond			4.00000	4.00000	4.00000	4.00000				0.00	0	
Total IVZ061 SPOT										0.00	0	
Total For IVZ061										0.00	0	
IVZ062 On 07/10/2021 Spot Bond			4.00000	4.00000	4.00000	99.89053				0.00	0	
Total IVZ062 SPOT										0.00	0	
Total For IVZ062										0.00	0	
IVZ063 On 21/10/2021 Spot Bond			4.00000	4.00000	4.00000	99.73768				0.00	0	
Total IVZ063 SPOT										0.00	0	
Total For IVZ063										0.00	0	
IVZ064 On 28/10/2021 Spot Bond			4.10000	4.10000	4.10000	99.65299				0.00	0	
Total IVZ064 SPOT										0.00	0	
Total For IVZ064										0.00	0	
IVZ065 On 04/11/2021 Spot Bond			4.10000	4.10000	4.10000	99.57496				0.00	0	
Total IVZ065 SPOT										0.00	0	
Total For IVZ065										0.00	0	
IVZ066 On 11/11/2021 Spot Bond			4.10000	4.10000	4.10000	99.49706				0.00	0	
Total IVZ066 SPOT										0.00	0	
Total For IVZ066										0.00	0	
IVZ067 On 25/11/2021 Spot Bond			4.15000	4.15000	4.15000	99.33365				0.00	0	
Total IVZ067 SPOT										0.00	0	
Total For IVZ067										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ068 On 02/12/2021 Spot Bond			4.15000	4.15000	4.15000	99.25518				0.00	0	
Total IVZ068 SPOT										0.00	0	
Total For IVZ068										0.00	0	
IVZ069 On 09/12/2021 Spot Bond			4.15000	4.15000	4.15000	99.17683				0.00	0	
Total IVZ069 SPOT										0.00	0	
Total For IVZ069										0.00	0	
IVZ070 On 15/12/2021 Spot Bond			4.15000	4.15000	4.15000	99.10978				0.00	0	
Total IVZ070 SPOT										0.00	0	
Total For IVZ070										0.00	0	
IVZ071 On 06/01/2022 Spot Bond			4.20000	4.20000	4.20000	98.85116			50,820,000,000,000.00	12,100,000,000	8,800,000,00	
Total IVZ071 SPOT									50,820,000,000,000.00	12,100,000,000	8,800,000,00	
Total For IVZ071									50,820,000,000,000.00	12,100,000,000	8,800,000,00	
IVZ072 On 13/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	30,000,000,000	30,000,000,00	
Total IVZ072 SPOT									10,000,000,000,000.00	30,000,000,000	30,000,000,00	
Total For IVZ072									10,000,000,000,000.00	30,000,000,000	30,000,000,00	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total JIBAR SPOT									0.00	0		
Total For JIBAR									0.00	0		
JPM002 On 05/07/2023 Spot Bond					0.00000	100.19383			0.00	0		
Total JPM002 SPOT									0.00	0		
Total For JPM002									0.00	0		
KAP007 On 26/10/2021 Spot Bond			6.16500	104.67201	6.16500	104.65441			0.00	0		
Total KAP007 SPOT									0.00	0		
Total For KAP007									0.00	0		
KAP012 On 01/12/2022 Spot Bond					0.00000	101.13687			0.00	0		
Total KAP012 SPOT									0.00	0		
Total For KAP012									0.00	0		
KAP013 On 24/05/2022 Spot Bond					0.00000	100.69653			0.00	0	50,000,00	
Total KAP013 SPOT									0.00	0	50,000,00	
Total For KAP013									0.00	0	50,000,00	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.06984			0.00	0		
Total KAP014 SPOT									0.00	0		
Total For KAP014									0.00	0		
KAP015 On 01/11/2024 Spot Bond					0.00000	100.86807			0.00	0		
Total KAP015 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For KAP015									0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	101.08673			0.00	0	
Total KAP016 SPOT									0.00	0	
Total For KAP016									0.00	0	
KAP016 On 19/10/2023 Spot Bond					0.00000	101.16956			0.00	0	
Total KAP017 SPOT									0.00	0	
Total For KAP017									0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	101.34151			0.00	0	
Total KAP018 SPOT									0.00	0	
Total For KAP018									0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.98304			0.00	0	
Total KAP019 SPOT									0.00	0	
Total For KAP019									0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.23523			0.00	0	
Total KAP020 SPOT									0.00	0	
Total For KAP020									0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	100.23604			0.00	0	
Total KAP021 SPOT									0.00	0	
Total For KAP021									0.00	0	
KAP021 On 24/10/2022 Spot Bond					0.00000	101.94772			0.00	0	
Total KAP11 SPOT									0.00	0	
Total For KAP11									0.00	0	
KW01 On 31/10/2027 Spot Bond			8.96000	119.86333	8.96000	119.83478		39,424,000,000,000.00	4,400,000,000	1,100,000,000	
Total KW01 SPOT								39,424,000,000,000.00	4,400,000,000	1,100,000,000	
Total For KW01								39,424,000,000,000.00	4,400,000,000	1,100,000,000	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.54621			0.00	0	
Total LGL05 SPOT									0.00	0	
Total For LGL05									0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.67500	103.30045	6.67500	103.28193			0.00	0	
Total LGL06 SPOT									0.00	0	
Total For LGL06									0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.89738			0.00	300,000,000	150,000,000
Total LGL07 SPOT									0.00	300,000,000	150,000,000
Total For LGL07									0.00	300,000,000	150,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	101.23354			0.00	0	

Contract 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	102.16017				0.00	200,000,000	200,000,000
Total LGL09 SPOT										0.00	200,000,000	200,000,000
Total For LGL09										0.00	200,000,000	200,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	99.26175				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.36230				0.00	20,000,000	10,000,000
Total LGL11 SPOT										0.00	20,000,000	10,000,000
Total For LGL11										0.00	20,000,000	10,000,000
LHL28 On 13/02/2022 Spot Bond					0.00000	101.30337				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.25995				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.61183				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.62854				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.52982				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.27192				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.53050				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.57243				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06 ¹ On 28/05/2022 Spot Bond					0.00000	100.37419				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 ¹ On 28/05/2024 Spot Bond					0.00000	100.71935				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 ¹ On 17/09/2024 Spot Bond					0.00000	100.17254				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03 ¹ On 02/11/2022 Spot Bond					0.00000	101.41520				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 ¹ On 23/02/2023 Spot Bond					0.00000	100.53191				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 ¹ On 27/07/2023 Spot Bond					0.00000	100.87924				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 ¹ On 27/09/2023 Spot Bond					0.00000	100.38482				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 ¹ On 26/02/2022 Spot Bond					0.00000	100.66270				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 ¹ On 26/02/2024 Spot Bond					0.00000	100.47623				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 ¹ On 27/03/2022 Spot Bond					0.00000	100.00863				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 ¹ On 27/03/2024 Spot Bond					0.00000	100.00946				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 ¹ On 23/08/2022 Spot Bond					0.00000	100.78759				0.00	500,000,000	450,000,000
Total MBP050 SPOT										0.00	500,000,000	450,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MBP050									0.00	500,000,000	450,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.51469			0.00	0	
Total MBP051 SPOT									0.00	0	
Total For MBP051									0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.00810			0.00	0	
Total MBP052 SPOT									0.00	0	
Total For MBP052									0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.87000	7.87000	7.87000	112.73044			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.01500	105.48080	6.01500	105.46382			0.00	0	1,079,419,600
Total MMIG05 SPOT									0.00	0	1,079,419,600
Total For MMIG05									0.00	0	1,079,419,600
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.43592			0.00	0	
Total MMIG06 SPOT									0.00	0	
Total For MMIG06									0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.29877			0.00	0	100,000,000
Total MMIG07 SPOT									0.00	0	100,000,000
Total For MMIG07									0.00	0	100,000,000
MML01 On 10/12/2026 Spot Bond					0.00000	101.23278			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			8.52000	106.02224	8.52000	105.99807			0.00	0	
Total MML02 SPOT									0.00	0	
Total For MML02									0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.35309			0.00	0	
Total MML03 SPOT									0.00	0	
Total For MML03									0.00	0	
MML04 On 15/03/2028 Spot Bond			8.77000	95.98984	8.77000	96.02598		1,754,000,000,000.00	200,000,000	200,000,000	100,000,000
Total MML04 SPOT								1,754,000,000,000.00	200,000,000	200,000,000	100,000,000
Total For MML04								1,754,000,000,000.00	200,000,000	200,000,000	100,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	102.15917			0.00	0	
Total MTN07 SPOT									0.00	0	
Total For MTN07									0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.99223			0.00	140,000,000	70,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN09 SPOT										0.00	140,000,000	70,000,000
Total For MTN09										0.00	140,000,000	70,000,000
MTN10 On 11/10/2024 Spot Bond					0.00000	102.66404				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.74647				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.09294				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.73765				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.76537				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.30175				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.05039				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.73921				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.34709				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.15755				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.74703				0.00	0	10,000,000
Total MTN21 SPOT										0.00	0	10,000,000
Total For MTN21										0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN22 On 29/07/2023 Spot Bond					0.00000	101.07119				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.46500	100.72457	8.46500	100.70188				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.15699				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.18904				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.05246				0.00	200,000,000	360,000,000
Total MTN26 SPOT										0.00	200,000,000	360,000,000
Total For MTN26										0.00	200,000,000	360,000,000
MTN27 On 29/06/2028 Spot Bond					0.00000	100.01542				0.00	0	260,000,000
Total MTN27 SPOT										0.00	0	260,000,000
Total For MTN27										0.00	0	260,000,000
MTN28 On 15/03/2025 Spot Bond					0.00000	100.21779				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.23216				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.19309				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.01186				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.59417				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.59417				0.00	0	
Total MWAR04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.63546				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	100.63539				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.68505				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.16273				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.20864				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.45332				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.14185				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.18154				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.21521				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.24610				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.41500	105.00334	6.41500	104.98532				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.76500	107.24454	6.76500	107.22515				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.40000	105.94971	9.40000	105.92326				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.02609				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.97900				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.87865				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.08490				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.90119				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.88216				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.33000	107.97178	6.33000	107.95319				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.63000	102.29641	5.63000	102.28095				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.73500	109.29018	6.73500	109.27051				0.00	0	1,304,697,80
Total NBK16A SPOT										0.00	0	1,304,697,80
Total For NBK16A										0.00	0	1,304,697,80
NBK17 On 22/04/2026 Spot Bond			7.99000	111.75977	7.99000	111.73585				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			6.16000	105.43646	6.16000	105.41898				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			7.30500	115.33206	7.30500	115.30946				0.00	0	10,000,00
Total NBK20A SPOT										0.00	0	10,000,00
Total For NBK20A										0.00	0	10,000,00
NBK21/ On 21/07/2027 Spot Bond			8.33500	112.44776	8.33500	112.42280				0.00	0	10,000,00
Total NBK21A SPOT										0.00	0	10,000,00
Total For NBK21A										0.00	0	10,000,00
NBK22/ On 19/11/2022 Spot Bond			5.25500	108.91183	5.25500	108.89648				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			7.00500	116.91252	7.00500	116.89064				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.04500	117.76790	8.04500	117.74266				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.73022				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/ On 17/02/2023 Spot Bond			5.74000	5.74000	5.74000	107.70211				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.98061				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	38.90065	100.00000	38.81502				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.75026				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.22500	115.37834	8.22500	115.35307				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			5.69500	109.04277	5.69500	109.02612				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.41500	114.08614	7.41500	114.06357				0.00	0	3,029,030,70
Total NBK29A SPOT										0.00	0	3,029,030,70
Total For NBK29A										0.00	0	3,029,030,70
NBK30 On 20/02/2024 Spot Bond			6.11500	108.71184	6.11500	108.69404				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.83500	110.68572	5.83500	110.66842				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.02612				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.47982				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.58806				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.19500	10.19500	10.19500	74.17883				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.87778				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	100.93203				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.27333				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	101.34145				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.58933				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.96796				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.69566				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.40972				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.67050				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.69686				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.27197				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.11473				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.24379				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.88865				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.81341				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.91298				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.27480				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.71441				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.90818				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.59703				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.97395				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.10498				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.16002				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			9.36500	103.11449	9.36500	103.08841				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.15866				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.40000	102.66543	9.40000	102.63938				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.16002				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.16205				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.16475				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.25055				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.25055				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.52219				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.63307				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.42679				0.00	0	300,000,00
Total NGL02 SPOT										0.00	0	300,000,00
Total For NGL02										0.00	0	300,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	100.81805				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.35826				0.00	0	1,500,000,00
Total NGL04 SPOT										0.00	0	1,500,000,00
Total For NGL04										0.00	0	1,500,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	103.16980				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL06 On 01/12/2023 Spot Bond					0.00000	100.59624				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.66454				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.79669				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.35435				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.57097				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.74962				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.15033				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.34421				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.57325				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.24374				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.83283				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.33109				0.00	0	
Total NGT108 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 NGT108										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.30269				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.93289				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	102.40884				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.19633				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.29335				0.00	0	10,000,00
Total NHM012 SPOT										0.00	0	10,000,00
Total For NHM012										0.00	0	10,000,00
NHM01 On 20/11/2021 Spot Bond					0.00000	100.77562				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.33180				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.09708				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.72859				0.00	0	100,000,00
Total NHM018 SPOT										0.00	0	100,000,00
Total For NHM018										0.00	0	100,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	100.94648				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.74323				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.92500	4.92500	4.92500	217.28242				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.52000	3.52000	3.52000	201.92812				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.06000	3.06000	3.06000	150.54881				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.44500	3.44500	3.44500	111.34973				0.00	0	10,000,00
Total NI29 SPOT										0.00	0	10,000,00
Total For NI29										0.00	0	10,000,00
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.99500	4.99500	4.99500	108.59300				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.16500	3.16500	3.16500	150.04694				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	200.90147	3.45000	200.86602				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.96500	2.96500	2.96500	151.00458				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.16500	3.16500	3.16500	206.20962				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.31000	204.48392	3.31000	204.44853				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.11000	107.04134	5.11000	107.01779				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN014 On 10/09/2024 Spot Bond					0.00000	101.76807				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.44151				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.06841				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	134.68001				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.94562				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.04683				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.41549				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.59493				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	101.11006				0.00	800,000,000	200,000,000
Total NN034 SPOT										0.00	800,000,000	200,000,000
Total For NN034										0.00	800,000,000	200,000,000
NN036 On 28/02/2023 Spot Bond					0.00000	100.90263				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	119.09556				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.24038				0.00	0	
Total NN039 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.60443				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.74381				0.00	940,000,000	260,000,000
Total NN040 SPOT										0.00	940,000,000	260,000,000
Total For NN040										0.00	940,000,000	260,000,000
NN043 On 03/03/2023 Spot Bond					0.00000	143.38152				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.88762				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	143.17411				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	135.88413				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.26627				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	123.21896				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.86191				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	98.26482				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	95.20777				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.19341				0.00	0	

Contract 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	100.28012				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.50343				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.84052				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.56225				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.12437				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.59964				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.16497				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.36448				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.25094				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.16497				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NNF012 On 12/06/2025 Spot Bond					0.00000	102.50160				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 24/06/2025 Spot Bond					0.00000	124.72000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	121.01000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	126.79000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	125.30000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	124.32972				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	112.64688				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 18/11/2021 Spot Bond					0.00000	100.58896				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	91.84181				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	110.33667				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	112.64688				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03: On 19/04/2022 Spot Bond					0.00000	110.32488				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03: On 29/12/2021 Spot Bond					0.00000	100.02639				0.00	0	
Total NNF039 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 NNF039										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.91211				0.00	0	
Total NNF040 SPOT										0.00	0	
Total For NNF040										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.91211				0.00	0	
Total NNF041 SPOT										0.00	0	
Total For NNF041										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	93.93913				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 26/10/2021 Spot Bond					0.00000	101.85767				0.00	0	
Total NNF043 SPOT										0.00	0	
Total For NNF043										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	101.83151				0.00	0	
Total NNF044 SPOT										0.00	0	
Total For NNF044										0.00	0	
NNF04 On 29/10/2021 Spot Bond					0.00000	100.81516				0.00	0	
Total NNF045 SPOT										0.00	0	
Total For NNF045										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	98.77087				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04 On 05/11/2021 Spot Bond					0.00000	101.77137				0.00	0	
Total NNF047 SPOT										0.00	0	
Total For NNF047										0.00	0	
NNF04 On 05/05/2022 Spot Bond					0.00000	100.71606				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF04 On 08/11/2021 Spot Bond					0.00000	100.69562				0.00	0	
Total NNF049 SPOT										0.00	0	
Total For NNF049										0.00	0	
NNF05 On 12/11/2021 Spot Bond					0.00000	100.64774				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF050 SPOT										0.00	0	
Total For NNF050										0.00	0	
NNF05 On 18/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF051 SPOT										0.00	0	
Total For NNF051										0.00	0	
NNF05 On 22/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05 On 23/11/2021 Spot Bond					0.00000	100.49363				0.00	0	
Total NNF053 SPOT										0.00	0	
Total For NNF053										0.00	0	
NNF05 On 30/11/2021 Spot Bond					0.00000	100.39592				0.00	0	
Total NNF054 SPOT										0.00	0	
Total For NNF054										0.00	0	
NNF05 On 08/12/2021 Spot Bond					0.00000	100.28021				0.00	0	
Total NNF055 SPOT										0.00	0	
Total For NNF055										0.00	0	
NNF05 On 13/12/2021 Spot Bond					0.00000	100.21448				0.00	0	
Total NNF056 SPOT										0.00	0	
Total For NNF056										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.12011				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	104.59139				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 28/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
Total NNF060 SPOT										0.00	0	5,000,000.00
Total For NNF060										0.00	0	5,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NNF06' On 29/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NNF061 SPOT									0.00	0	
Total For NNF061									0.00	0	
NNF06' On 29/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	60,000,000,000	60,000,000,000	60,000,000,000
Total NNF062 SPOT								10,000,000,000,000.00	60,000,000,000	60,000,000,000	60,000,000,000
Total For NNF062								10,000,000,000,000.00	60,000,000,000	60,000,000,000	60,000,000,000
NNF06' On 04/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total NNF063 SPOT								0.00	0		
Total For NNF063								0.00	0		
NQ1A1' On 22/05/2052 Spot Bond					0.00000	131.58273		0.00	0		
Total NQ1A10 SPOT								0.00	0		
Total For NQ1A10								0.00	0		
NQ1A2' On 22/05/2052 Spot Bond					0.00000	85.06752		0.00	0		
Total NQ1A24 SPOT								0.00	0		
Total For NQ1A24								0.00	0		
NQ1A2' On 22/05/2022 Spot Bond					0.00000	100.58801		0.00	0		
Total NQ1A25 SPOT								0.00	0		
Total For NQ1A25								0.00	0		
NQ1A2' On 22/05/2023 Spot Bond					0.00000	100.58912		0.00	0		
Total NQ1A27 SPOT								0.00	0		
Total For NQ1A27								0.00	0		
NQ1A2' On 22/05/2053 Spot Bond					0.00000	100.53475		0.00	0		
Total NQ1A28 SPOT								0.00	0		
Total For NQ1A28								0.00	0		
NQ1B1' On 22/05/2052 Spot Bond					0.00000	100.43718		0.00	0		
Total NQ1B10 SPOT								0.00	0		
Total For NQ1B10								0.00	0		
NQ1B1' On 22/05/2052 Spot Bond					0.00000	111.25343		0.00	0		
Total NQ1B17 SPOT								0.00	0		
Total For NQ1B17								0.00	0		
NQ1B2' On 22/05/2023 Spot Bond					0.00000	100.63044		0.00	0		
Total NQ1B20 SPOT								0.00	0		
Total For NQ1B20								0.00	0		
NQ1B2' On 22/05/2022 Spot Bond					0.00000	100.60453		0.00	0		
Total NQ1B21 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 NQ1B21									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.48343			0.00	0	
Total NQ1C10 SPOT									0.00	0	
Total For NQ1C10									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.35565			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.49884			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02: On 31/10/2022 Spot Bond			6.83500	110.66654	6.83500	110.64634			0.00	0	
Total NRA022 SPOT									0.00	0	
Total For NRA022									0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.41500	201.80833	2.41500	201.77836			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02: On 30/11/2028 Spot Bond			9.70500	117.00863	9.70500	116.97833			0.00	0	240,000,00
Total NRA028 SPOT									0.00	0	240,000,00
Total For NRA028									0.00	0	240,000,00
NRA02: On 30/11/2028 Spot Bond			100.00000	16.35081	100.00000	16.31463			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	100.27394			0.00	0	
Total NTC21 SPOT									0.00	0	
Total For NTC21									0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.00776			0.00	0	
Total NTC23 SPOT									0.00	0	
Total For NTC23									0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.21579			0.00	0	
Total NTC26 SPOT									0.00	0	
Total For NTC26									0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.24276			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.24591			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.20490				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.30995				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.58399				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.15331				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.35054				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.00500	102.31523	6.00500	102.29885				0.00	0	236,935,70
Total OML06 SPOT										0.00	0	236,935,70
Total For OML06										0.00	0	236,935,70
OML07 On 19/03/2025 Spot Bond			7.60000	110.41596	7.60000	110.39322				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			6.23000	104.76191	6.23000	104.74416				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			7.94500	111.88415	7.94500	111.86007		397,250,000,000.00		50,000,000	4,887,863,70	
Total OML10 SPOT								397,250,000,000.00		50,000,000	4,887,863,70	
Total For OML10								397,250,000,000.00		50,000,000	4,887,863,70	
OML11 On 11/06/2024 Spot Bond					0.00000	100.17760				0.00	200,000,000	100,000,00
Total OML11 SPOT										0.00	200,000,000	100,000,00
Total For OML11										0.00	200,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML12 On 12/11/2025 Spot Bond					0.00000	102.15911				0.00	0	260,000,00
Total OML12 SPOT										0.00	0	260,000,00
Total For OML12										0.00	0	260,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	100.10291				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.60011				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.58817				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.26728				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.03566				0.00	400,000,000	900,000,00
Total PEP04 SPOT										0.00	400,000,000	900,000,00
Total For PEP04										0.00	400,000,000	900,000,00
PMM51 On 28/02/2022 Spot Bond					0.00000	100.47984				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	99.89139				0.00	0	50,000,00
Total PMM53 SPOT										0.00	0	50,000,00
Total For PMM53										0.00	0	50,000,00
PMM56 On 28/02/2023 Spot Bond					0.00000	100.49023				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.62851				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.70644				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.71756				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 Intere
Total R2048 SPOT										11,659,052,317,000.00	037,601,391,800	293,646,295,40
Total For R2048										11,659,052,317,000.00	037,601,391,800	293,646,295,40
R209 On 31/03/2036 Spot Bond			10.48000	68.83443	10.41000	69.21303				207,744,846,464,000.00	1,260,280,996,800	771,078,481,70
Total R209 SPOT										17,744,846,464,000.00	260,280,996,800	771,078,481,70
Total For R209										17,744,846,464,000.00	260,280,996,800	771,078,481,70
R210 On 31/03/2028 Spot Bond			2.83000	210.37822	2.81000	210.59434				133,994,200,137,000.00	47,347,773,900	90,321,737,10
Total R210 SPOT										13,994,200,137,000.00	47,347,773,900	90,321,737,10
Total For R210										13,994,200,137,000.00	47,347,773,900	90,321,737,10
R212 On 31/01/2022 Spot Bond			0.26000	174.22663	0.28000	174.19922				586,252,738,162,000.00	2,254,818,223,700	243,918,223,70
Total R212 SPOT										16,252,738,162,000.00	254,818,223,700	243,918,223,70
Total For R212										16,252,738,162,000.00	254,818,223,700	243,918,223,70
R213 On 28/02/2031 Spot Bond			9.64500	84.46200	9.60000	84.68535				230,645,075,994,000.00	1,268,081,397,200	833,564,784,20
Total R213 SPOT										10,645,075,994,000.00	268,081,397,200	333,564,784,20
Total For R213										10,645,075,994,000.00	268,081,397,200	333,564,784,20
R214 On 28/02/2041 Spot Bond			10.86500	65.52053	10.79000	65.93490				688,303,122,132,000.00	983,737,056,800	740,841,134,10
Total R214 SPOT										18,303,122,132,000.00	983,737,056,800	740,841,134,10
Total For R214										18,303,122,132,000.00	983,737,056,800	740,841,134,10
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.43366				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.01438				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.67280				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.78549				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.54575				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.69618				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.05979				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.72792				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.26675				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.11809				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.12344				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.01368				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.88947				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.16355				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	99.47554				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.04006				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.95610				0.00	0	
Total RED131 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 RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	100.20798				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.98934				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	100.65023				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.59430				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.57656				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.36870				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.04627				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.46819				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.21579				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.49627				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.14464				0.00	0	100,000,00
Total RES49 SPOT										0.00	0	100,000,00
Total For RES49										0.00	0	100,000,00
RES50 On 22/10/2023 Spot Bond					0.00000	101.12056				0.00	0	50,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total RES50 SPOT										0.00	0	50,000,00
Total For RES50										0.00	0	50,000,00
RES52 On 07/05/2024 Spot Bond					0.00000	100.77940				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.15758				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.84500	108.25586	6.84500	108.23596		221,778,000,000,000.00		32,400,000,000	8,100,000,00	
Total RW23 SPOT								21,778,000,000,000.00	32,400,000,000	8,100,000,00		
Total For RW23								21,778,000,000,000.00	32,400,000,000	8,100,000,00		
RW28 On 10/12/2028 Spot Bond			11.65000	96.41073	11.65000	96.38090				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.90000	101.40825	10.90000	101.37885				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.07905				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.93500	101.32520	9.93500	101.29836				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.32500	107.91906	5.32500	107.90364				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	100.85054				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SBN03 On 03/08/2026 Spot Bond					0.00000	100.89389			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.39000	114.03645	7.39000	114.01397			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.47612			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.30000	109.50518	6.30000	109.48673		6,300,000,000,000.00	1,000,000,000	345,291,600	
Total SBS27 SPOT								6,300,000,000,000.00	1,000,000,000	345,291,600	
Total For SBS27								6,300,000,000,000.00	1,000,000,000	345,291,600	
SBS3 On 25/05/2026 Spot Bond			7.44500	105.78069	7.44500	105.75968		0.00	0	3,002,823,600	
Total SBS3 SPOT								0.00	0	3,002,823,600	
Total For SBS3								0.00	0	3,002,823,600	
SBS31 On 12/06/2027 Spot Bond			7.75000	112.17614	7.75000	112.15284		0.00	0	0	
Total SBS31 SPOT								0.00	0	0	
Total For SBS31								0.00	0	0	
SBS34 On 19/09/2024 Spot Bond			6.59500	109.63629	6.59500	109.61664		0.00	0	0	
Total SBS34 SPOT								0.00	0	0	
Total For SBS34								0.00	0	0	
SBS38 On 29/01/2025 Spot Bond			6.72500	108.50875	6.72500	108.48925		0.00	0	0	
Total SBS38 SPOT								0.00	0	0	
Total For SBS38								0.00	0	0	
SBS39 On 29/01/2030 Spot Bond			8.76000	107.19859	8.76000	107.17361		0.00	0	0	
Total SBS39 SPOT								0.00	0	0	
Total For SBS39								0.00	0	0	
SBS4 On 16/11/2021 Spot Bond			4.24000	103.74563	4.24000	103.73365		0.00	0	0	
Total SBS4 SPOT								0.00	0	0	
Total For SBS4								0.00	0	0	
SBS41 On 12/11/2022 Spot Bond			5.43000	108.69452	5.43000	108.67870		217,200,000,000.00	40,000,000	10,000,000	
Total SBS41 SPOT								217,200,000,000.00	40,000,000	10,000,000	
Total For SBS41								217,200,000,000.00	40,000,000	10,000,000	
SBS42 On 12/11/2025 Spot Bond			7.15000	116.34104	7.15000	116.31884		0.00	0	2,139,194,700	
Total SBS42 SPOT								0.00	0	2,139,194,700	

Contract 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 SBS42										0.00	0	2,139,194,70
SBS43 On 12/11/2027 Spot Bond			7.94000	117.89568	7.94000	117.87074				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.58000	107.95574	5.58000	107.93960				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.93882				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.18659				0.00	200,000,000	100,000,00
Total SBS49 SPOT										0.00	200,000,000	100,000,00
Total For SBS49										0.00	200,000,000	100,000,00
SBS50 On 31/01/2022 Spot Bond			4.38500	103.21471	4.38500	103.20249				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.21000	6.21000	6.21000	109.24071				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.47498				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.78531				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.83148				0.00	600,000,000	850,000,00
Total SBS55 SPOT										0.00	600,000,000	850,000,00
Total For SBS55										0.00	600,000,000	850,000,00
SBS56 On 12/06/2022 Spot Bond			4.98500	105.38355	4.98500	105.36937				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.91149				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.07069				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.51151				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.58993				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.40663				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.00118				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.40908				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.26256				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.91363				0.00	0	300,000,0€
Total SBS67 SPOT										0.00	0	300,000,0€
Total For SBS67										0.00	0	300,000,0€
SBS68 On 21/11/2024 Spot Bond					0.00000	100.95316				0.00	20,000,000	10,000,0€
Total SBS68 SPOT										0.00	20,000,000	10,000,0€
Total For SBS68										0.00	20,000,000	10,000,0€
SBS69 On 02/12/2034 Spot Bond					0.00000	100.42589				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.53500	322.58575	1.53500	322.54552				0.00	0	20,000,0€
Total SBSI11 SPOT										0.00	0	20,000,0€
Total For SBSI11										0.00	0	20,000,0€
SBSI14 On 07/12/2033 Spot Bond			4.87500	4.87500	4.87500	218.31767				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.55379				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.57265				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2022 Spot Bond					0.00000	101.78672				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT10 On 30/09/2022 Spot Bond					0.00000	103.15878				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	103.38377				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	104.05289				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT20 On 13/02/2023 Spot Bond					0.00000	103.34179				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT20 On 03/12/2023 Spot Bond					0.00000	102.07872				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT20 On 03/12/2023 Spot Bond			6.53500	111.08937	6.53500	111.06986			1,307,000,000,000.00	200,000,000	100,000,000	
Total SBT203 SPOT									1,307,000,000,000.00	200,000,000	100,000,000	
Total For SBT203									1,307,000,000,000.00	200,000,000	100,000,000	
SBT20 On 16/04/2024 Spot Bond					0.00000	101.74262				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT20 On 31/01/2025 Spot Bond					0.00000	102.05486				0.00	5,000,000,000	2,500,000,000
Total SBT206 SPOT										0.00	5,000,000,000	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT206										0.00	5,000,000,000	2,500,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	106.43997				0.00	600,000,000	500,000,000
Total SBT207 SPOT										0.00	600,000,000	500,000,000
Total For SBT207										0.00	600,000,000	500,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	101.42867				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.19333				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	101.02270				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.65856				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.68184				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.56000	105.51589	8.56000	100.29681				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.68326				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.78010				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.70774				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.70160				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.75058				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.68943				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.75057				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.73832				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.82396				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.22951				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.77504				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.76890				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.96500	112.38669	6.96500	112.36566				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.55817				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.49018				0.00	20,000,000	10,000,000
Total SNT05 SPOT										0.00	20,000,000	10,000,000
Total For SNT05										0.00	20,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.72473				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.93504				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.54567				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.52086				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.53326				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.05351				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.36649				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.19432				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.39866				0.00	600,000,000	400,000,000
Total SPG007 SPOT										0.00	600,000,000	400,000,000
Total For SPG007										0.00	600,000,000	400,000,000
SPG00 On 15/10/2022 Spot Bond					0.00000	101.52824				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.34175				0.00	200,000,000	600,000,000
Total SPG009 SPOT										0.00	200,000,000	600,000,000
Total For SPG009										0.00	200,000,000	600,000,000
SPG01 On 01/12/2023 Spot Bond					0.00000	100.56061				0.00	0	
Total SPG010 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 SPG010										0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.39158				0.00	0	
Total SPGC02 SPOT										0.00	0	
Total For SPGC02										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.15882				0.00	0	100,000,00
Total SSA07 SPOT										0.00	0	100,000,00
Total For SSA07										0.00	0	100,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	100.00012				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.72000	3.72000	3.72000	147.42669				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.59500	115.23393	7.59500	115.21046				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.09000	87.55311	9.09000	87.53161				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.81217				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.19741				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.56500	110.62574	6.56500	110.60621				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.94500	109.31010	4.94500	109.28653				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.50451				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.98511				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.37743				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN047 On 08/12/2023 Spot Bond			2.16500	2.16500	2.16500	318.42086				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	101.00405				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.87766				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	99.94042				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/01/2025 Spot Bond			3.10500	3.10500	3.10500	150.33348				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.14500	5.14500	5.14500	106.54383				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			3.99000	3.99000	3.99000	107.26084				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			3.99000	3.99000	3.99000	196.41394				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.48667				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 28/05/2023 Spot Bond					0.00000	100.47740				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.45459				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.23779				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.23210				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.55837				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.50365				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.15794				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.22555				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.54518				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.28688				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.87099				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.80000	4.80000	4.80000	219.88174				0.00	0	
Total SSN084 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 SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.02288				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	102.08484				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.39046				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.51971				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.36894				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.91000	90.66242	9.91000	90.63860				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.39778				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.17104				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.03500	94.86086	4.03500	195.89503				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.98000	90.07197	4.98000	216.15051				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.77591				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.72365				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12 On 11/12/2021 Spot Bond					0.00000	100.22022				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.37470				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12 On 22/11/2021 Spot Bond					0.00000	100.54707				0.00	0	
Total SSN122 SPOT										0.00	0	
Total For SSN122										0.00	0	
SSN12 On 22/02/2022 Spot Bond					0.00000	100.52935				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN12 On 26/11/2021 Spot Bond					0.00000	100.46358				0.00	0	
Total SSN124 SPOT										0.00	0	
Total For SSN124										0.00	0	
SSN12 On 30/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN125 SPOT										0.00	0	
Total For SSN125										0.00	0	
SSN12 On 01/12/2021 Spot Bond					0.00000	100.38130				0.00	0	
Total SSN126 SPOT										0.00	0	
Total For SSN126										0.00	0	
SSN12 On 01/12/2021 Spot Bond					0.00000	100.38209				0.00	0	
Total SSN127 SPOT										0.00	0	
Total For SSN127										0.00	0	
SSN12 On 15/12/2021 Spot Bond					0.00000	100.19592				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	
SSN12 On 21/12/2021 Spot Bond					0.00000	100.11649				0.00	0	
Total SSN129 SPOT										0.00	0	
Total For SSN129										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN13(On 21/12/2021 Spot Bond					0.00000	100.11891				0.00	0	
Total SSN130 SPOT										0.00	0	
Total For SSN130										0.00	0	
SSN13(On 22/03/2022 Spot Bond					0.00000	100.11601				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.19000	102.73875	8.19000	102.71610				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11(On 21/11/2021 Spot Bond					0.00000	100.55275				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12(On 21/11/2021 Spot Bond			4.28500	103.95261	4.28500	103.94048				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T16OM(On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total T16OM3 SPOT										0.00	0	
Total For T16OM3										0.00	0	
T16OM(On 21/08/2022 Spot Bond					0.00000	100.47535				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11(On 21/02/2024 Spot Bond					0.00000	100.52393				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21(On 21/02/2026 Spot Bond					0.00000	100.54752				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31(On 21/02/2026 Spot Bond			7.21000	100.79227	7.21000	100.77287				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142(On 28/10/2021 Spot Bond					0.00000	101.01715				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145(On 20/03/2022 Spot Bond					0.00000	100.49637				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	101.42729				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.80376				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS15€ On 06/07/2023 Spot Bond					0.00000	100.47822				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.91528				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.24984				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.24486				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.59567				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.62299				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.09433				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	101.09250				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.49647				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.89786				0.00	0	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 TFS165 SPOT										0.00	0	300,000,00
Total For TFS165										0.00	0	300,000,00
TFS16€ On 15/10/2025 Spot Bond					0.00000	101.15038				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.03695				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.03894				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.71294				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.28500	104.42379	4.28500	104.41160				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.68012				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.27000	104.05419	4.27000	104.04208				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.65610				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.65396				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.61276				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH14C On 21/11/2021 Spot Bond					0.00000	100.77968				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.77350				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.67467				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.01631				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.18006				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.10859				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.56072				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.49845				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.48856				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.54361				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.52086				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.59114				0.00	0	
Total TH15B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.80284				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.84879				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.63968				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.95448				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.61490				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.74846				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.15771				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.83454				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.65839				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.44267				0.00	1,480,000,000	790,000,000
Total TH16A2 SPOT										0.00	1,480,000,000	790,000,000
Total For TH16A2										0.00	1,480,000,000	790,000,000
TH16A: On 21/08/2024 Spot Bond			8.49000	100.93067	8.49000	100.90787				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.71674				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.55290				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.52705				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.54980				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	100.63467	5.76000	100.61915				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.57254				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.60972				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.61179				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.60456				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.65411				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.64070				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	100.82628				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D On 21/08/2024 Spot Bond					0.00000	100.91375				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.86231				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.59395				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.63107				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.82051				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.45774				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.21736				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.26500	103.10567	6.26500	103.08810				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.36500	106.41217	7.36500	106.39091				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.27930				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.25674				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.07000	107.72963	8.07000	107.70634				0.00	0	
Total TL28 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.60973			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.19018			0.00	0	50,000,00
Total TL30 SPOT									0.00	0	50,000,00
Total For TL30									0.00	0	50,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	100.49874			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.75832			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.85500	111.91726	6.85500	111.89676		13,161,600,000,000.00	1,920,000,000	1,115,486,10	
Total TN23 SPOT								13,161,600,000,000.00	1,920,000,000	1,115,486,10	
Total For TN23								13,161,600,000,000.00	1,920,000,000	1,115,486,10	
TN23/R On 06/11/2023 Spot Bond			100.00000	31.24049	100.00000	31.17172			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.46000	104.47466	8.46000	104.45113		27,918,000,000,000.00	3,300,000,000	1,657,837,20	
Total TN25 SPOT								27,918,000,000,000.00	3,300,000,000	1,657,837,20	
Total For TN25								27,918,000,000,000.00	3,300,000,000	1,657,837,20	
TN25/R On 19/08/2025 Spot Bond			100.00000	14.32634	100.00000	14.29480			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.42000	100.98978	9.42000	100.96453		31,086,000,000,000.00	3,300,000,000	21,060,801,40	
Total TN27 SPOT								31,086,000,000,000.00	3,300,000,000	21,060,801,40	
Total For TN27								31,086,000,000,000.00	3,300,000,000	21,060,801,40	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.75363	100.00000	12.72556			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.84500	97.82240	10.84500	97.79419		26,028,000,000,000.00	2,400,000,000	1,200,000,00	
Total TN30 SPOT								26,028,000,000,000.00	2,400,000,000	1,200,000,00	
Total For TN30								26,028,000,000,000.00	2,400,000,000	1,200,000,00	
TN30/R On 09/10/2030 Spot Bond			8.00000	115.62570	8.00000	115.60093			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.03000	90.28517	12.03000	90.25636		21,774,300,000,000.00	1,810,000,000	6,010,000,000	
Total TN40 SPOT								21,774,300,000,000.00	1,810,000,000	6,010,000,000	
Total For TN40								21,774,300,000,000.00	1,810,000,000	6,010,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	99.77138	10.75000	99.74284		0.00	0	0	
Total TN40/R214 SPOT								0.00	0	0	
Total For TN40/R214								0.00	0	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.14589		0.00	0	0	
Total TR5A11 SPOT								0.00	0	0	
Total For TR5A11								0.00	0	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.14739		0.00	0	0	
Total TR5A21 SPOT								0.00	0	0	
Total For TR5A21								0.00	0	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.15754	7.61000	102.10328		0.00	0	0	
Total TR5A31 SPOT								0.00	0	0	
Total For TR5A31								0.00	0	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.12614		0.00	0	0	
Total TR5OM1 SPOT								0.00	0	0	
Total For TR5OM1								0.00	0	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.86734		0.00	0	0	
Total TRA3A3 SPOT								0.00	0	0	
Total For TRA3A3								0.00	0	0	
TRA3A On 14/11/2022 Spot Bond			6.27500	106.35695	6.27500	106.33909		0.00	0	0	
Total TRA3A4 SPOT								0.00	0	0	
Total For TRA3A4								0.00	0	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.66718		0.00	0	0	
Total TRA3A7 SPOT								0.00	0	0	
Total For TRA3A7								0.00	0	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.86076		0.00	0	0	
Total TRA3B1 SPOT								0.00	0	0	
Total For TRA3B1								0.00	0	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.10942		0.00	0	0	
Total TRA3B2 SPOT								0.00	0	0	
Total For TRA3B2								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A On 13/04/2022 Spot Bond					0.00000	101.13047				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.19075				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.56500	110.42058	6.56500	110.40110				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	101.13047				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.19075				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	104.02177	8.62000	103.99778				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.92817				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	102.15529				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.16653				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.21088				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	99.31965				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP256 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	97.80263				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	97.69680				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP259 On 11/05/2022 Spot Bond					0.00000	97.04045				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP260 On 16/09/2022 Spot Bond					0.00000	95.09413				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.61841				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.25375				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.08313				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC37 On 08/10/2021 Spot Bond					0.00000	101.51274				0.00	0	
Total TWC378 SPOT										0.00	0	
Total For TWC378										0.00	0	
TWC37 On 14/10/2021 Spot Bond					0.00000	101.39829				0.00	0	
Total TWC379 SPOT										0.00	0	
Total For TWC379										0.00	0	
TWC38 On 20/10/2021 Spot Bond					0.00000	101.25287				0.00	0	
Total TWC380 SPOT										0.00	0	
Total For TWC380										0.00	0	
TWC38 On 28/10/2021 Spot Bond					0.00000	101.86986				0.00	0	
Total TWC381 SPOT										0.00	0	
Total For TWC381										0.00	0	
TWC38 On 05/11/2021 Spot Bond					0.00000	100.61977				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC382 SPOT										0.00	0	
Total For TWC382										0.00	0	
TWC38 On 22/11/2021 Spot Bond					0.00000	100.50486				0.00	0	
Total TWC383 SPOT										0.00	0	
Total For TWC383										0.00	0	
TWC38 On 26/11/2021 Spot Bond					0.00000	100.39267				0.00	0	
Total TWC384 SPOT										0.00	0	
Total For TWC384										0.00	0	
TWC38 On 07/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC385 SPOT										0.00	0	
Total For TWC385										0.00	0	
TWC38 On 14/12/2021 Spot Bond					0.00000	100.15707				0.00	0	
Total TWC386 SPOT										0.00	0	
Total For TWC386										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.03500	105.15156	10.03500	105.12312				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.65880				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.73837				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.77507				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.93396				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.86466				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.06824				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VKE14 On 27/08/2023 Spot Bond					0.00000	100.53932				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.64164				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.66607				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.48069				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.52692				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	99.95348				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.20982				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										3.15e+017	840,153,830,200	339,212,355,100
Total for SPOT :										3.15e+017	840,153,830,200	339,212,355,100
Total Futures										3.15e+017	840,153,834,611	339,213,357,400
Total Options										3 569 527.00	5,200	143,800
Grand Total:										3.15e+017	840,153,839,811	339,213,501,200