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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/10/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/11/2021	Bond Future			11.63674	74.87552	11.43640	75.91385			0.00	0	35
ES33	On	03/02/2022	Bond Future			11.89599	75.72976	11.68685	76.78020			0.00	0	
ES33	On	05/05/2022	Bond Future			12.15357	72.86542	11.93532	73.92869			0.00	0	
ES33	On	04/08/2022	Bond Future			12.42352	73.72138	12.19550	74.79813			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/11/2021	Bond Future			12.14668	73.00849	11.94101	74.21048			0.00	0	4,77
ES42	On	03/02/2022	Bond Future			12.38497	73.84170	12.17019	75.05764			0.00	0	
ES42	On	05/05/2022	Bond Future			12.63050	70.47360	12.40585	71.70441			0.00	0	
ES42	On	04/08/2022	Bond Future			12.88062	71.30005	12.64573	72.54625			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			155.42536	155.42536	155.40510	155.40510			0.00	0	5,48
I2025	On	03/02/2022	Bond Future			155.61477	155.61477	155.59475	155.59475			0.00	0	
I2025	On	05/05/2022	Bond Future			157.49061	157.49061	157.47079	157.47079			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
I2025	On	04/08/2022	Bond Future			157.82669	157.82669	157.80686	157.80686			0.00	0	
Total I2025 Future												0.00	0	5,48
Total For I2025												0.00	0	5,48
I2029	On	04/11/2021	Bond Future			114.79404	114.79404	114.44274	114.44274			0.00	0	2,96
I2029	On	03/02/2022	Bond Future			116.10375	116.10375	115.74874	115.74874			0.00	0	
I2029	On	05/05/2022	Bond Future			116.30364	116.30364	115.94474	115.94474			0.00	0	
I2029	On	04/08/2022	Bond Future			117.74595	117.74595	117.38277	117.38277			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			108.33467	108.33467	108.19051	108.19051			0.00	0	9,52
I2033	On	03/02/2022	Bond Future			109.57058	109.57058	109.42522	109.42522			0.00	0	
I2033	On	05/05/2022	Bond Future			109.61159	109.61159	109.46478	109.46478			0.00	0	
I2033	On	04/08/2022	Bond Future			110.97088	110.97088	110.82242	110.82242			0.00	0	
Total I2033 Future												0.00	0	9,52
Total For I2033												0.00	0	9,52
I2038	On	04/11/2021	Bond Future			121.73497	121.73497	121.37825	121.37825			0.00	0	5,97
I2038	On	03/02/2022	Bond Future			121.34189	121.34189	120.98173	120.98173			0.00	0	
I2038	On	05/05/2022	Bond Future			122.80489	122.80489	122.44056	122.44056			0.00	0	
I2038	On	04/08/2022	Bond Future			122.50882	122.50882	122.14022	122.14022			0.00	0	
Total I2038 Future												0.00	0	5,97
Total For I2038												0.00	0	5,97
I2046	On	04/11/2021	Bond Future			108.48109	108.48109	108.44383	108.44383			0.00	0	17,22
I2046	On	03/02/2022	Bond Future			109.71864	109.71864	109.68141	109.68141			0.00	0	
I2046	On	05/05/2022	Bond Future			109.15656	109.15656	109.11897	109.11897			0.00	0	
I2046	On	04/08/2022	Bond Future			110.51035	110.51035	110.47262	110.47262			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			112.02683	112.02683	111.78109	111.78109			0.00	0	8,60
I2050	On	03/02/2022	Bond Future			111.32391	111.32391	111.07578	111.07578			0.00	0	
I2050	On	05/05/2022	Bond Future			112.66599	112.66599	112.41525	112.41525			0.00	0	
I2050	On	04/08/2022	Bond Future			112.04377	112.04377	111.78996	111.78996			0.00	0	
Total I2050 Future												0.00	0	8,60
Total For I2050												0.00	0	8,60
R186	On	04/11/2021	Bond Future			7.79743	115.24950	7.69737	115.69490		5.31	0.00	0	64,48
R186	On	03/02/2022	Bond Future			8.01263	111.25463	7.90576	111.70538		5.59	0.00	0	
R186	On	05/05/2022	Bond Future			8.23571	112.56967	8.12125	113.02605		5.32	0.00	0	
R186	On	04/08/2022	Bond Future			8.47965	108.60604	8.35666	109.06864		5.25	0.00	0	

Contract 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	64,45	
R186	On	04/11/2021	Bond Future	8.09	Put		189.25000	0.18925	256,770	5.45		0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Call		1,960.60000	1.96060	1,580,290	5.46		0.00	0	
R186	On	04/11/2021	Bond Future	8.10	Put		181.87000	0.18187	246,960	5.46		0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Call		1,997.20000	1.99720	1,614,520	5.47		0.00	0	
R186	On	04/11/2021	Bond Future	8.11	Put		174.74000	0.17474	237,460	5.47		0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Call		4,668.69000	4.66869	4,225,950	5.93		0.00	0	
R186	On	04/11/2021	Bond Future		Call		15,694.90000	15.69490	15,249,500	5.46		0.00	0	
R186	On	04/11/2021	Bond Future		Put		0.00000	0.00000	0,000	5.46		0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Call		920.81000	0.92081	653,530	5.32		0.00	0	
R186	On	04/11/2021	Bond Future	7.77	Put		597.29000	0.59729	775,410	5.32		0.00	0	15,17
R186	On	04/11/2021	Bond Future	8.09	Call		1,924.24000	1.92424	1,546,360	5.45		0.00	0	
R186	On	04/11/2021	Bond Future	8.77	Put		8.11000	0.00811	10,770	5.93		0.00	0	15,17
R186	On	03/02/2022	Bond Future	7.30	Put		3,089.27000	3.08927	3,429,020	5.42		0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Call		469.93000	0.46993	362,410	5.42		0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put		3,156.13000	3.15613	3,499,360	5.42		0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call		479.87000	0.47987	370,630	5.42		0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put		3,122.51000	3.12251	3,464,020	5.42		0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call		490.18000	0.49018	379,180	5.42		0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Put		2,363.62000	2.36362	2,622,890	5.28		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call		2,257.43000	2.25743	1,993,760	5.44		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put		1,545.76000	1.54576	1,738,470	5.44		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call		2,281.08000	2.28108	2,015,890	5.44		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put		1,529.77000	1.52977	1,720,960	5.44		0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call		198.15000	0.19815	152,450	4.94		0.00	0	3,60
R186	On	05/05/2022	Bond Future	7.88	Call		1,393.83000	1.39383	1,196,720	5.28		0.00	0	4,
R186	On	05/05/2022	Bond Future	6.73	Put		5,941.67000	5.94167	6,352,350	4.94		0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call		555.90000	0.55590	451,900	5.01		0.00	0	4,
R186	On	05/05/2022	Bond Future	7.28	Put		3,984.75000	3.98475	4,337,130	5.01		0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call		784.24000	0.78424	650,790	5.11		0.00	0	3,60
R186	On	05/05/2022	Bond Future	7.48	Put		3,385.85000	3.38585	3,708,780	5.11		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call		2,305.18000	2.30518	2,038,480	5.45		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put		1,514.25000	1.51425	1,703,930	5.45		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call		3,133.63000	3.13363	2,822,310	5.64		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put		1,084.28000	1.08428	1,229,340	5.64		0.00	0	4,0,
R186	On	04/08/2022	Bond Future	8.13	Put		2,541.51000	2.54151	2,796,910	5.20		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call		1,700.25000	1.70025	1,491,680	5.21		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		2,521.26000	2.52126	2,775,290	5.21		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,718.19000	1.71819	1,508,250	5.21		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	04/08/2022	Bond Future	8.15	Put			2,501.13000	2.50113	2,753,790	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			1,682.42000	1.68242	1,475,220	5.20	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			327.96135	327.96135	327.87725	327.87725			5,903,304.30	18	1,25
R197	On	03/02/2022	Bond Future			323.46714	323.46714	323.38316	323.38316			0.00	0	
R197	On	05/05/2022	Bond Future			327.36669	327.36669	327.28261	327.28261			0.00	0	
R197	On	04/08/2022	Bond Future			323.04136	323.04136	322.95671	322.95671			0.00	0	
Total R197 Future												5,903,304.30	18	1,25
Total For R197												5,903,304.30	18	1,25
R202	On	04/11/2021	Bond Future			241.27407	241.27407	240.37839	240.37839			0.00	0	8,37
R202	On	03/02/2022	Bond Future			239.65240	239.65240	238.74720	238.74720			0.00	0	
R202	On	05/05/2022	Bond Future			242.54115	242.54115	241.62572	241.62572			0.00	0	
R202	On	04/08/2022	Bond Future			241.09508	241.09508	240.16873	240.16873			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			5.21470	104.64949	5.20055	104.66757		1.12	0.00	0	14,07
R2023	On	03/02/2022	Bond Future			5.40351	105.81753	5.38545	105.83616		0.99	0.00	0	
R2023	On	05/05/2022	Bond Future			5.59844	103.15757	5.57424	103.17672		0.84	0.00	0	
R2023	On	04/08/2022	Bond Future			5.92486	104.37971	5.88909	104.39944		0.65	0.00	0	
Total R2023 Future												0.00	0	14,07
R2023	On	04/11/2021	Bond Future	4.90	Call			16.27000	0.01627	12,060	0.97	0.00	0	
R2023	On	04/11/2021	Bond Future	4.90	Put			401.27000	0.40127	415,140	0.97	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Call			17.96000	0.01796	13,430	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.91	Put			390.12000	0.39012	403,670	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Call			19.71000	0.01971	14,870	0.98	0.00	0	
R2023	On	04/11/2021	Bond Future	4.92	Put			379.03000	0.37903	392,270	0.98	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			406.41000	0.40641	418,820	0.78	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			73.79000	0.07379	67,350	0.79	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			399.99000	0.39999	412,180	0.79	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			77.64000	0.07764	71,000	0.79	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			393.47000	0.39347	405,460	0.79	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call			69.85000	0.06985	63,630	0.78	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			657.44000	0.65744	641,030	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			93.41000	0.09341	96,150	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			664.02000	0.66402	647,570	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			92.14000	0.09214	94,840	0.93	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			670.62000	0.67062	654,120	0.93	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	05/05/2022	Bond Future	6.31	Put			90.90000	0.09090	93,550	0.93	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			207.86000	0.20786	215,490	0.65	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			289.72000	0.28972	277,770	0.65	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			212.03000	0.21203	219,810	0.65	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			293.13000	0.29313	281,100	0.65	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			209.94000	0.20994	217,640	0.65	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			296.56000	0.29656	284,460	0.65	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	14.07
R2030	On	04/11/2021	Bond Future			9.46724	93.91634	9.30179	94.80301		8.81	734,425,778.80	7,820	99,11
R2030	On	03/02/2022	Bond Future			9.68406	90.96069	9.51072	91.85757		9.02	0.00	0	6
R2030	On	05/05/2022	Bond Future			9.90649	92.03628	9.72478	92.94398		8.50	0.00	0	
R2030	On	04/08/2022	Bond Future			10.14722	89.10306	9.95624	90.02236		8.46	0.00	0	
Total R2030 Future												734,425,778.80	7,820	99,78
R2030	On	04/11/2021	Bond Future	10.60	Put			10.06000	0.01006	17,060	10.33	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Call			6,731.73000	6.73173	5,851,750	10.33	0.00	0	
R2030	On	04/11/2021	Bond Future	9.35	Put			901.14000	0.90114	1,320,310	8.90	0.00	0	9,10
R2030	On	04/11/2021	Bond Future	9.90	Call			3,319.75000	3.31975	2,537,810	9.55	0.00	0	2
R2030	On	04/11/2021	Bond Future	8.77	Put			3,065.74000	3.06574	3,862,190	8.36	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Call			10,662.36000	10.66236	9,775,770	10.91	0.00	0	
R2030	On	04/11/2021	Bond Future	11.44	Put			0.12000	0.00012	0,200	10.91	0.00	0	30
R2030	On	04/11/2021	Bond Future	10.60	Call			6,683.22000	6.68322	5,803,550	10.33	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Put			1,314.43000	1.31443	1,849,320	8.77	0.00	0	
R2030	On	04/11/2021	Bond Future	9.25	Call			884.63000	0.88463	494,430	8.81	0.00	0	
R2030	On	04/11/2021	Bond Future	10.61	Put			9.61000	0.00961	16,300	10.33	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Call			9,828.43000	9.82843	8,942,000	10.91	0.00	0	
R2030	On	04/11/2021	Bond Future	11.26	Put			0.40000	0.00040	0,640	10.91	0.00	0	2
R2030	On	04/11/2021	Bond Future	9.35	Call			1,160.64000	1.16064	693,140	8.90	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Call			1,017.24000	1.01724	588,280	8.85	0.00	0	
R2030	On	04/11/2021	Bond Future	9.30	Put			1,026.89000	1.02689	1,484,600	8.85	0.00	0	
R2030	On	04/11/2021	Bond Future	9.90	Put			164.84000	0.16484	269,570	9.55	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Call			6,634.69000	6.63469	5,755,350	10.32	0.00	0	
R2030	On	04/11/2021	Bond Future	10.59	Put			10.52000	0.01052	17,850	10.32	0.00	0	
R2030	On	04/11/2021	Bond Future	9.20	Call			763.46000	0.76346	411,680	8.77	0.00	0	2
R2030	On	04/11/2021	Bond Future	8.27	Call			6.53000	0.00653	1,180	8.08	0.00	0	30
R2030	On	04/11/2021	Bond Future	8.27	Put			5,790.67000	5.79067	6,671,990	8.08	0.00	0	
R2030	On	04/11/2021	Bond Future	8.75	Call			126.87000	0.12687	44,270	8.34	0.00	0	3,21
R2030	On	04/11/2021	Bond Future	8.75	Put			3,164.47000	3.16447	3,968,540	8.34	0.00	0	
R2030	On	04/11/2021	Bond Future	8.77	Call			140.44000	0.14044	50,220	8.36	0.00	0	30

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/11/2021	Bond Future	9.25	Put			1,164.44000	1.16444	1,660,910	8.81	0.00	0	5,00
R2030	On	03/02/2022	Bond Future	9.35	Call			1,529.43000	1.52943	1,145,220	8.92	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Put			2,371.17000	2.37117	2,883,840	8.92	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.43	Call			1,724.83000	1.72483	1,308,990	8.97	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call			198.36000	0.19836	119,040	8.27	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put			6,278.65000	6.27865	7,096,210	8.27	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call			606.67000	0.60667	409,480	8.52	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			1,721.76000	1.72176	2,136,370	9.09	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			2,736.60000	2.73660	2,187,310	9.23	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			1,348.15000	1.34815	1,695,740	9.23	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.45	Put			2,092.74000	2.09274	2,565,870	8.99	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			2,185.11000	2.18511	1,702,840	9.09	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	8.85	Put			4,130.95000	4.13095	4,830,640	8.52	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			2,146.35000	2.14635	2,627,390	8.97	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Call			1,750.26000	1.75026	1,330,460	8.98	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put			2,119.43000	2.11943	2,596,510	8.98	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Call			6,940.79000	6.94079	6,137,960	10.54	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			294.89000	0.29489	388,940	10.54	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.45	Call			1,775.89000	1.77589	1,352,140	8.99	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put			1,924.98000	1.92498	2,310,490	8.63	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			3,806.18000	3.80618	3,217,990	8.84	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Put			5,420.69000	5.42069	6,144,320	7.89	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			770.10000	0.77010	565,210	7.95	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	11.04	Put			634.25000	0.63425	786,050	9.78	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.35	Call			1,545.45000	1.54545	1,206,200	8.26	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,454.84000	3.45484	4,023,290	8.26	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.95	Call			3,048.31000	3.04831	2,526,120	8.63	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			207.31000	0.20731	138,360	7.94	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put			8,639.97000	8.63997	9,478,720	7.94	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			1,505.26000	1.50526	1,824,770	8.84	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			377.72000	0.37772	262,480	7.89	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put			6,975.16000	6.97516	7,767,620	7.89	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call			669.41000	0.66941	485,340	7.89	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.21	Call			3,872.54000	3.87254	3,279,180	8.85	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			1,474.39000	1.47439	1,788,730	8.85	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call			6,949.68000	6.94968	6,193,780	9.78	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put			5,093.45000	5.09345	5,796,260	7.95	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call			90.17000	0.09017	57,090	8.00	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			10,864.16000	10.86416	11,738,780	8.00	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			3,839.30000	3.83930	3,248,520	8.84	0.00	0	

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	10.20	Put		1,489.75000	1.48975	1,806,670	8.84		0.00	0	20
R2030	On	04/08/2022	Bond Future	9.05	Call		978.89000	0.97889	751,900	7.85		0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put		5,509.71000	5.50971	6,202,020	7.85		0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		1,823.79000	1.82379	1,470,900	8.18		0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		3,810.84000	3.81084	4,371,950	8.20		0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call		5,859.36000	5.85936	5,177,340	9.26		0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		3,869.71000	3.86971	4,436,120	8.18		0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put		1,204.55000	1.20455	1,441,830	9.26		0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Call		333.51000	0.33351	238,890	7.81		0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put		8,834.77000	8.83477	9,659,450	7.81		0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		1,844.11000	1.84411	1,488,570	8.19		0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		3,840.19000	3.84019	4,403,950	8.19		0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		1,864.57000	1.86457	1,506,380	8.20		0.00	0	
Total R2030 Option											0.00	0	33,25	
Total For R2030											734,425,778.80	7,820	133,04	
R2032	On	04/11/2021	Bond Future			10.14228	88.90634	9.96693	89.93359	10.01		0.00	0	125,80
R2032	On	03/02/2022	Bond Future			10.35926	89.89868	10.17631	90.93766	9.85		0.00	0	
R2032	On	05/05/2022	Bond Future			10.57817	86.81454	10.38715	87.86614	9.77		0.00	0	
R2032	On	04/08/2022	Bond Future			10.80701	87.82083	10.60743	88.88559	9.47		0.00	0	
Total R2032 Future											0.00	0	125,82	
R2032	On	04/11/2021	Bond Future	9.33	Call		73.76000	0.07376	20,110	9.15		0.00	0	70
R2032	On	04/11/2021	Bond Future	9.33	Put		3,943.25000	3.94325	4,916,850	9.15		0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Call		720.34000	0.72034	356,260	9.81		0.00	0	70
R2032	On	04/11/2021	Bond Future	11.71	Call		9,538.00000	9.53800	8,511,640	12.19		0.00	0	
R2032	On	04/11/2021	Bond Future	11.71	Put		1.16000	0.00116	2,050	12.19		0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Call		14,847.99000	14.84799	13,820,740	12.43		0.00	0	
R2032	On	04/11/2021	Bond Future	9.83	Put		1,533.74000	1.53374	2,196,910	9.81		0.00	0	
R2032	On	04/11/2021	Bond Future	11.69	Call		9,436.78000	9.43678	8,410,540	12.18		0.00	0	
R2032	On	04/11/2021	Bond Future	12.81	Put		0.00000	0.00000	0,000	12.43		0.00	0	70
R2032	On	04/11/2021	Bond Future	11.69	Put		1.28000	0.00128	2,290	12.18		0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Call		9,487.41000	9.48741	8,461,110	12.18		0.00	0	
R2032	On	04/11/2021	Bond Future	11.70	Put		1.22000	0.00122	2,170	12.18		0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put		765.52000	0.76552	1,006,910	10.69		0.00	0	90
R2032	On	03/02/2022	Bond Future	10.44	Call		2,943.13000	2.94313	2,310,730	10.04		0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put		1,279.17000	1.27917	1,648,600	10.14		0.00	0	20
R2032	On	03/02/2022	Bond Future	10.35	Call		2,630.84000	2.63084	2,037,430	9.95		0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put		1,083.49000	1.08349	1,406,940	10.31		0.00	0	1,00
R2032	On	03/02/2022	Bond Future	10.66	Call		3,779.84000	3.77984	3,060,660	10.32		0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		1,068.47000	1.06847	1,388,270	10.32		0.00	0	90

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/02/2022	Bond Future	10.90	Call			4,780.56000	4.78056	3,982,970	10.69	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			1,471.36000	1.47136	1,882,190	10.03	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			1,118.31000	1.11831	778,200	9.34	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			1,450.86000	1.45086	1,857,440	10.04	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			2,978.79000	2.97879	2,342,160	10.05	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			1,430.60000	1.43060	1,832,950	10.05	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.53	Call			3,272.98000	3.27298	2,603,430	10.14	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			2,175.71000	2.17571	2,717,410	9.74	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.58	Call			677.92000	0.67792	442,160	9.01	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Put			1,644.05000	1.64405	2,089,620	9.95	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.42	Call			2,872.38000	2.87238	2,248,500	10.02	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			1,492.10000	1.49210	1,907,200	10.02	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call			2,907.66000	2.90766	2,279,510	10.03	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			3,797.92000	3.79792	4,561,560	9.14	0.00	0	1,05
R2032	On	03/02/2022	Bond Future	8.91	Call			110.81000	0.11081	58,920	8.64	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.81	Put			3,249.11000	3.24911	3,947,980	9.34	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.90	Call			1,325.98000	1.32598	943,060	9.46	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Put			2,926.92000	2.92692	3,582,980	9.46	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.14	Call			1,967.53000	1.96753	1,470,250	9.74	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			661.75000	0.66175	430,260	8.99	0.00	0	1,05
R2032	On	03/02/2022	Bond Future	9.57	Put			4,226.11000	4.22611	5,033,600	8.99	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Put			4,181.94000	4.18194	4,985,160	9.01	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call			744.95000	0.74495	491,870	9.07	0.00	0	27
R2032	On	03/02/2022	Bond Future	9.62	Put			4,008.16000	4.00816	4,794,060	9.07	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call			834.54000	0.83454	559,200	9.14	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Call			5,795.03000	5.79503	4,937,910	11.06	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			555.78000	0.55578	737,640	11.06	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.65	Call			3,739.95000	3.73995	3,024,420	10.31	0.00	0	
R2032	On	03/02/2022	Bond Future	8.91	Put			7,777.04000	7.77704	8,764,130	8.64	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			205.70000	0.20570	115,950	8.56	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.14	Put			6,415.33000	6.41533	7,364,560	8.56	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Call			4,997.46000	4.99746	4,185,700	10.77	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			714.22000	0.71422	941,440	10.77	0.00	0	40
R2032	On	05/05/2022	Bond Future	11.03	Call			4,805.39000	4.80539	4,071,100	10.31	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			1,333.36000	1.33336	1,650,670	10.31	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call			786.08000	0.78608	556,720	8.80	0.00	0	78
R2032	On	05/05/2022	Bond Future	11.18	Put			1,143.98000	1.14398	1,422,560	10.52	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Call			2,036.82000	2.03682	1,587,910	9.49	0.00	0	78
R2032	On	05/05/2022	Bond Future	9.58	Put			5,424.21000	5.42421	6,246,450	8.80	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Put			3,196.76000	3.19676	3,799,450	9.49	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	05/05/2022	Bond Future	11.02	Call		4,766.44000	4.76644	4,034,870	10.30	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		1,346.98000	1.34698	1,667,010	10.30	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		4,844.20000	4.84420	4,107,190	10.33	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		1,319.65000	1.31965	1,634,240	10.33	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call		5,399.26000	5.39926	4,626,240	10.52	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		1,027.87000	1.02787	1,249,340	10.62	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		1,067.43000	1.06743	805,770	8.67	0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put		6,023.24000	6.02324	6,826,340	8.67	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		2,001.13000	2.00113	1,592,630	9.07	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		4,230.67000	4.23067	4,886,930	9.07	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		2,024.46000	2.02446	1,612,800	9.08	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call		6,429.87000	6.42987	5,638,610	10.28	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		1,304.75000	1.30475	1,578,250	10.28	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call		7,572.60000	7.57260	6,729,310	10.62	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		4,198.37000	4.19837	4,851,470	9.08	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call		344.13000	0.34413	239,980	8.56	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put		9,786.92000	9.78692	10,747,530	8.56	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		2,047.63000	2.04763	1,632,810	9.08	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		4,165.95000	4.16595	4,815,890	9.08	0.00	0	
Total R2032 Option											0.00	0	15,40
Total For R2032											0.00	0	141,22
R2035	On	04/11/2021	Bond Future			10.69804	88.90606	10.49232	90.22813	11.08	0.00	0	79,80
R2035	On	03/02/2022	Bond Future			10.91731	89.89843	10.70287	91.23557	10.94	0.00	0	
R2035	On	05/05/2022	Bond Future			11.13018	86.48292	10.90687	87.83613	10.91	0.00	0	
R2035	On	04/08/2022	Bond Future			11.35493	87.48298	11.12202	88.85302	10.57	0.00	0	
Total R2035 Future											0.00	0	79,80
R2035	On	04/11/2021	Bond Future	10.11	Call		313.47000	0.31347	104,350	10.49	0.00	0	30
R2035	On	04/11/2021	Bond Future	10.11	Put		2,848.08000	2.84808	3,961,030	10.49	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Put		2,246.69000	2.24669	3,251,380	10.71	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Call		18,283.66000	18.28366	16,961,590	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	13.82	Put		0.00000	0.00000	0,000	14.15	0.00	0	40
R2035	On	04/11/2021	Bond Future	12.51	Call		11,820.12000	11.82012	10,498,600	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	12.51	Put		0.56000	0.00056	1,110	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Call		11,872.75000	11.87275	10,551,210	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	12.52	Put		0.52000	0.00052	1,050	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Call		11,925.33000	11.92533	10,603,760	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	12.53	Put		0.49000	0.00049	0,990	14.15	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Call		3,913.20000	3.91320	2,774,880	12.13	0.00	0	
R2035	On	04/11/2021	Bond Future	11.08	Put		210.94000	0.21094	394,690	12.13	0.00	0	70

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	11.20	Call			4,571.72000	4.57172	3,377,830	12.38	0.00	0	
R2035	On	04/11/2021	Bond Future	11.20	Put			141.11000	0.14111	269,290	12.38	0.00	0	38
R2035	On	04/11/2021	Bond Future	11.75	Call			7,672.67000	7.67267	6,368,650	13.28	0.00	0	
R2035	On	04/11/2021	Bond Future	11.75	Put			17.72000	0.01772	35,770	13.28	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.26	Call			580.91000	0.58091	233,350	10.76	0.00	0	18
R2035	On	04/11/2021	Bond Future	10.26	Put			2,108.84000	2.10884	3,083,350	10.76	0.00	0	
R2035	On	04/11/2021	Bond Future	10.60	Call			1,607.69000	1.60769	878,090	11.23	0.00	0	
R2035	On	04/11/2021	Bond Future	10.12	Call			327.95000	0.32795	110,680	10.51	0.00	0	48
R2035	On	04/11/2021	Bond Future	10.12	Put			2,794.95000	2.79495	3,899,750	10.51	0.00	0	
R2035	On	04/11/2021	Bond Future	10.23	Call			518.70000	0.51870	201,320	10.71	0.00	0	78
R2035	On	04/11/2021	Bond Future	10.60	Put			912.11000	0.91211	1,504,580	11.23	0.00	0	38
R2035	On	04/11/2021	Bond Future	10.62	Call			1,686.68000	1.68668	934,690	11.26	0.00	0	48
R2035	On	04/11/2021	Bond Future	10.62	Put			862.77000	0.86277	1,432,850	11.26	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			4,420.90000	4.42090	3,484,830	11.60	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			1,126.66000	1.12666	1,527,730	11.60	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Call			4,600.53000	4.60053	3,647,060	11.68	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			1,068.19000	1.06819	1,451,860	11.68	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.33	Call			4,828.33000	4.82833	3,853,990	11.77	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Call			3,857.20000	3.85720	2,982,000	11.40	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			1,343.58000	1.34358	1,805,520	11.40	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.22	Call			4,332.59000	4.33259	3,405,500	11.57	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Put			1,157.76000	1.15776	1,567,810	11.57	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call			4,376.68000	4.37668	3,445,080	11.59	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			479.28000	0.47928	668,760	12.76	0.00	0	1,88
R2035	On	03/02/2022	Bond Future	10.65	Call			2,146.94000	2.14694	1,527,300	10.83	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			2,481.20000	2.48120	3,198,700	10.83	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.03	Call			3,523.32000	3.52332	2,688,510	11.27	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Put			1,495.30000	1.49530	1,997,630	11.27	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.05	Call			3,605.72000	3.60572	2,760,610	11.30	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			999.74000	0.99974	1,362,540	11.77	0.00	0	58
R2035	On	03/02/2022	Bond Future	10.34	Call			1,271.96000	1.27196	839,010	10.42	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Put			3,603.57000	3.60357	4,507,760	10.42	0.00	0	58
R2035	On	03/02/2022	Bond Future	10.35	Call			1,296.57000	1.29657	857,650	10.44	0.00	0	1,68
R2035	On	03/02/2022	Bond Future	10.35	Put			3,562.74000	3.56274	4,460,960	10.44	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call			2,021.57000	2.02157	1,425,890	10.78	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			1,142.11000	1.14211	1,547,650	11.59	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			763.06000	0.76306	466,900	10.06	0.00	0	28
R2035	On	03/02/2022	Bond Future	10.10	Put			4,685.97000	4.68597	5,726,950	10.06	0.00	0	
R2035	On	03/02/2022	Bond Future	10.24	Call			1,041.24000	1.04124	666,970	10.27	0.00	0	58
R2035	On	03/02/2022	Bond Future	10.24	Put			4,031.04000	4.03104	4,993,910	10.27	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	10.26	Call		1,085.40000	1.08540	699,520	10.31	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Put		1,455.92000	1.45592	1,947,950	11.30	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	10.26	Put		3,943.02000	3.94302	4,894,280	10.31	0.00	0	
R2035	On	03/02/2022	Bond Future	9.70	Call		258.76000	0.25876	135,750	9.53	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		6,924.44000	6.92444	8,138,570	9.53	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call		483.11000	0.48311	276,410	9.78	0.00	0	20
R2035	On	03/02/2022	Bond Future	9.92	Put		5,626.02000	5.62602	6,756,460	9.78	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put		2,609.95000	2.60995	3,351,410	10.78	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.39	Call		5,105.40000	5.10540	4,107,260	11.88	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		923.32000	0.92332	1,262,320	11.88	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.73	Call		6,732.75000	6.73275	5,623,300	12.51	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put		588.07000	0.58807	815,760	12.51	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.88	Call		7,468.36000	7.46836	6,320,700	12.76	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		5,672.12000	5.67212	4,710,730	11.70	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		1,399.01000	1.39901	1,790,830	11.70	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		5,715.34000	5.71534	4,750,680	11.71	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		1,385.30000	1.38530	1,773,850	11.71	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		5,758.63000	5.75863	4,790,730	11.73	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		1,371.72000	1.37172	1,757,030	11.73	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Call		2,260.89000	2.26089	1,737,340	10.14	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		4,702.36000	4.70236	5,548,850	10.14	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		3,380.74000	3.38074	4,064,160	10.48	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Call		693.15000	0.69315	479,030	9.64	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		8,838.36000	8.83836	9,994,280	9.64	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Call		2,059.43000	2.05943	1,568,180	10.06	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		4,998.65000	4.99865	5,877,440	10.06	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.73	Call		2,286.60000	2.28660	1,759,010	10.15	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		4,666.13000	4.66613	5,508,580	10.15	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		2,312.77000	2.31277	1,781,140	10.16	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		4,630.43000	4.63043	5,468,840	10.16	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		3,428.21000	3.42821	2,741,590	10.48	0.00	0	
Total R2035 Option											0.00	0	15,43
Total For R2035											0.00	0	95,25
R2037	On	04/11/2021	Bond Future			10.89946	84.66515	10.70387	85.92473	11.57	2,624,619.65	31	120,87
R2037	On	03/02/2022	Bond Future			11.10777	81.35605	10.90418	82.62995	12.01	0.00	0	
R2037	On	05/05/2022	Bond Future			11.31799	82.31823	11.10610	83.60749	11.44	0.00	0	
R2037	On	04/08/2022	Bond Future			11.54188	79.01630	11.32092	80.32145	11.69	0.00	0	
Total R2037 Future											2,624,619.65	31	120,81
R2037	On	04/11/2021	Bond Future	12.82	Call		12,241.30000	12.24130	10,982,060	15.08	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/11/2021	Bond Future	12.82	Put		0.40000	0.00040	0,740	15.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Call		12,292.47000	12.29247	11,033,210	15.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.83	Put		0.38000	0.00038	0,700	15.08	0.00	0	
R2037	On	04/11/2021	Bond Future	11.49	Call		4,999.73000	4.99973	3,831,160	13.09	0.00	0	60
R2037	On	04/11/2021	Bond Future	11.49	Put		104.94000	0.10494	195,950	13.09	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Call		9,503.32000	9.50332	8,247,760	14.45	0.00	0	
R2037	On	04/11/2021	Bond Future	12.30	Put		4.37000	0.00437	8,390	14.45	0.00	0	60
R2037	On	04/11/2021	Bond Future	12.81	Call		12,190.08000	12.19008	10,930,870	15.08	0.00	0	
R2037	On	04/11/2021	Bond Future	12.81	Put		0.42000	0.00042	0,790	15.08	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		1,072.04000	1.07204	1,438,840	12.72	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		4,526.08000	4.52608	3,614,820	12.73	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		1,057.30000	1.05730	1,419,940	12.73	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		4,436.74000	4.43674	3,533,830	12.70	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		1,086.81000	1.08681	1,457,800	12.70	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		4,481.43000	4.48143	3,574,330	12.72	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		5,655.40000	5.65540	4,733,700	12.20	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		1,374.11000	1.37411	1,741,670	12.20	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		5,698.59000	5.69859	4,773,790	12.22	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		1,360.54000	1.36054	1,725,000	12.22	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		5,612.28000	5.61228	4,693,700	12.18	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		1,387.81000	1.38781	1,758,490	12.18	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		4,769.38000	4.76938	5,580,080	11.14	0.00	0	5
R2037	On	04/08/2022	Bond Future	10.91	Call		2,218.51000	2.21851	1,720,150	11.15	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		4,732.48000	4.73248	5,539,270	11.15	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		757.39000	0.75739	535,770	10.69	0.00	0	5
R2037	On	04/08/2022	Bond Future	10.10	Put		8,578.84000	8.57884	9,662,370	10.69	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		3,704.28000	3.70428	3,011,470	11.62	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		3,115.09000	3.11509	3,727,430	11.62	0.00	0	5
R2037	On	04/08/2022	Bond Future	10.89	Call		2,167.51000	2.16751	1,676,950	11.13	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		4,806.80000	4.80680	5,621,390	11.13	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		2,192.79000	2.19279	1,698,340	11.14	0.00	0	
Total R2037 Option											0.00	0	1,35
Total For R2037											2,624,619.65	31	122,16
R2040	On	04/11/2021	Bond Future			11.07840	86.30823	10.86753	87.75359	12.02	0.00	0	81,50
R2040	On	03/02/2022	Bond Future			11.28377	82.76717	11.06419	84.22898	12.51	206,917,925.00	2,500	2,50
R2040	On	05/05/2022	Bond Future			11.49060	83.74616	11.26201	85.22550	11.90	0.00	0	
R2040	On	04/08/2022	Bond Future			11.71072	80.20987	11.47225	81.70740	12.17	0.00	0	
Total R2040 Future											206,917,925.00	2,500	84,00
R2040	On	04/11/2021	Bond Future	12.89	Call		12,400.60000	12.40060	10,956,170	15.93	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040	On	04/11/2021	Bond Future	12.89	Put		0.93000	0.00093	1,860	15.93	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Call		12,454.48000	12.45448	11,010,010	15.94	0.00	0	
R2040	On	04/11/2021	Bond Future	12.90	Put		0.90000	0.00090	1,790	15.94	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Call		12,508.28000	12.50828	11,063,770	15.96	0.00	0	
R2040	On	04/11/2021	Bond Future	12.91	Put		0.86000	0.00086	1,710	15.96	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		1,242.57000	1.24257	1,687,880	13.54	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		4,582.47000	4.58247	3,575,650	13.50	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		1,274.90000	1.27490	1,729,890	13.50	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		4,629.49000	4.62949	3,617,810	13.52	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		1,258.63000	1.25863	1,708,760	13.52	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		4,676.64000	4.67664	3,660,140	13.54	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Put		5,936.83000	5.93683	7,040,620	11.10	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		5,675.99000	5.67599	4,657,720	12.84	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		11,065.57000	11.06557	9,765,430	14.99	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		1,649.94000	1.64994	2,111,010	12.84	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		585.10000	0.58510	764,300	14.99	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Call		282.23000	0.28223	167,370	10.78	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		10,667.45000	10.66745	12,031,930	10.78	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		1,190.53000	1.19053	814,980	11.10	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call		5,720.75000	5.72075	4,698,760	12.86	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		1,634.09000	1.63409	2,091,440	12.86	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		5,765.82000	5.76582	4,740,130	12.88	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		1,618.63000	1.61863	2,072,280	12.88	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		5,162.83000	5.16283	6,099,580	11.75	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		2,359.82000	2.35982	1,794,640	11.76	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		5,122.24000	5.12224	6,054,590	11.76	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		2,306.49000	2.30649	1,750,150	11.74	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		5,203.38000	5.20338	6,144,570	11.74	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		2,333.22000	2.33322	1,772,440	11.75	0.00	0	
Total R2040 Option											0.00	0	3,60
Total For R2040											206,917,925.00	2,500	87,60
R2044	On	04/11/2021	Bond Future			11.08972	83.19033	10.88889	84.59102	12.50	0.00	0	62,20
R2044	On	03/02/2022	Bond Future			11.28460	79.73956	11.07548	81.15623	13.01	0.00	0	
R2044	On	05/05/2022	Bond Future			11.48046	80.68274	11.26278	82.11639	12.37	0.00	0	
R2044	On	04/08/2022	Bond Future			11.68854	77.23627	11.46147	78.68748	12.65	0.00	0	
Total R2044 Future											0.00	0	62,20
R2044	On	04/11/2021	Bond Future	12.89	Call		12,342.93000	12.34293	10,943,490	17.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.89	Put		1.48000	0.00148	2,730	17.14	0.00	0	
R2044	On	04/11/2021	Bond Future	12.90	Call		12,396.43000	12.39643	10,996,940	17.16	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	04/11/2021	Bond Future	12.90	Put		1.43000	0.00143	2,630	17.16	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Call		12,449.86000	12.44986	11,050,330	17.19	0.00	0	
R2044	On	04/11/2021	Bond Future	12.91	Put		1.38000	0.00138	2,540	17.19	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Call		4,670.04000	4.67004	3,683,810	14.12	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		1,258.05000	1.25805	1,688,490	14.12	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		4,717.88000	4.71788	3,726,980	14.15	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		1,241.99000	1.24199	1,667,760	14.15	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		4,765.83000	4.76583	3,770,310	14.17	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		1,226.13000	1.22613	1,647,280	14.17	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		1,595.56000	1.59556	2,025,850	13.44	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		5,764.94000	5.76494	4,768,710	13.40	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		1,626.48000	1.62648	2,063,900	13.40	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		5,810.48000	5.81048	4,810,670	13.42	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		1,610.94000	1.61094	2,044,780	13.42	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		5,856.09000	5.85609	4,852,730	13.44	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		2,513.36000	2.51336	1,939,190	12.29	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		4,920.04000	4.92004	5,797,080	12.29	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		2,457.40000	2.45740	1,891,970	12.27	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		5,000.82000	5.00082	5,886,600	12.27	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		2,485.15000	2.48515	1,915,370	12.28	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		4,960.15000	4.96015	5,841,580	12.28	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											0.00	0	62,28
R2048	On	04/11/2021	Bond Future			11.01805	82.30456	10.81205	83.78795	12.84	0.00	0	168,32
R2048	On	03/02/2022	Bond Future			11.20878	83.22320	10.99413	84.72342	12.67	0.00	0	
R2048	On	05/05/2022	Bond Future			11.39275	79.79194	11.16936	81.31016	12.71	0.00	0	
R2048	On	04/08/2022	Bond Future			11.58574	80.71377	11.35290	82.25054	12.31	0.00	0	
Total R2048 Future											0.00	0	168,32
R2048	On	04/11/2021	Bond Future	9.60	Call		1.91000	0.00191	0,180	12.52	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Call		12,723.79000	12.72379	11,242,220	18.50	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Put		2.13000	0.00213	3,860	18.50	0.00	0	
R2048	On	04/11/2021	Bond Future	10.30	Put		4,073.93000	4.07393	5,430,290	12.24	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Call		12,831.73000	12.83173	11,350,000	18.50	0.00	0	
R2048	On	04/11/2021	Bond Future	12.85	Put		2.03000	0.00203	3,690	18.50	0.00	0	
R2048	On	04/11/2021	Bond Future	10.80	Call		1,277.10000	1.27710	618,170	12.94	0.00	0	1,02
R2048	On	04/11/2021	Bond Future	10.80	Put		1,365.34000	1.36534	2,189,800	12.94	0.00	0	
R2048	On	04/11/2021	Bond Future	9.60	Put		9,778.91000	9.77891	11,260,570	12.52	0.00	0	
R2048	On	04/11/2021	Bond Future	10.20	Call		100.96000	0.10096	23,090	12.19	0.00	0	1,02
R2048	On	04/11/2021	Bond Future	10.20	Put		4,801.51000	4.80151	6,207,030	12.19	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2048	On	04/11/2021	Bond Future	10.30	Call		172.83000	0.17283	45,800	12.24	0.00	0	
R2048	On	04/11/2021	Bond Future	12.83	Put		2.23000	0.00223	4,050	18.50	0.00	0	
R2048	On	04/11/2021	Bond Future	12.84	Call		12,777.80000	12.77780	11,296,140	18.50	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Put		3,677.46000	3.67746	4,654,240	12.30	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		4,566.11000	4.56611	3,540,260	13.51	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		1,305.19000	1.30519	1,779,560	13.51	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call		159.58000	0.15958	77,980	11.56	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		1,024.04000	1.02404	636,410	12.00	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		9,488.91000	9.48891	10,907,530	11.56	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call		270.05000	0.27005	139,150	11.38	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.00	Put		7,911.04000	7.91104	9,280,360	11.38	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Put		4,672.82000	4.67282	5,785,410	12.00	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Call		1,539.42000	1.53942	1,015,980	12.30	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	11.48	Call		4,614.46000	4.61446	3,583,360	13.53	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		1,287.51000	1.28751	1,756,630	13.53	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		4,662.93000	4.66293	3,626,640	13.55	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		1,270.06000	1.27006	1,733,990	13.55	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		1,626.17000	1.62617	2,092,150	13.57	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		5,831.15000	5.83115	4,775,010	13.59	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		1,610.25000	1.61025	2,072,330	13.59	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		5,737.42000	5.73742	4,689,110	13.55	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		1,642.26000	1.64226	2,112,170	13.55	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		5,784.24000	5.78424	4,732,000	13.57	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		2,506.32000	2.50632	1,907,650	11.86	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		5,011.74000	5.01174	5,949,840	11.86	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		2,535.06000	2.53506	1,931,670	11.87	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		4,969.57000	4.96957	5,902,950	11.87	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		2,477.47000	2.47747	1,883,540	11.85	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		5,053.90000	5.05390	5,996,740	11.85	0.00	0	
Total R2048 Option											0.00	0	4,70
Total For R2048											0.00	0	173,02
R209	On	04/11/2021	Bond Future			10.66325	68.56707	10.46264	69.69014	12.26	0.00	0	34,32
R209	On	03/02/2022	Bond Future			10.85378	69.33241	10.64567	70.46820	12.14	0.00	0	
R209	On	05/05/2022	Bond Future			11.04431	67.01043	10.82834	68.15988	12.10	0.00	0	
R209	On	04/08/2022	Bond Future			11.24113	67.78563	11.01691	68.94921	11.77	0.00	0	
Total R209 Future											0.00	0	34,32
R209	On	04/11/2021	Bond Future	12.18	Call		8,825.63000	8.82563	7,704,350	15.40	0.00	0	
R209	On	04/11/2021	Bond Future	12.18	Put		1.78000	0.00178	3,570	15.40	0.00	0	
R209	On	04/11/2021	Bond Future	12.19	Call		8,872.03000	8.87203	7,750,660	15.42	0.00	0	

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	12.19	Put		1.70000	0.00170	3,400	15.42	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Call		1,147.66000	1.14766	594,330	12.26	0.00	0	
R209	On	04/11/2021	Bond Future	10.50	Put		936.52000	0.93652	1,506,260	12.26	0.00	0	11
R209	On	04/11/2021	Bond Future	12.00	Call		7,982.24000	7.98224	6,863,280	15.15	0.00	0	
R209	On	04/11/2021	Bond Future	12.00	Put		4.04000	0.00404	8,150	15.15	0.00	0	9,00
R209	On	04/11/2021	Bond Future	12.17	Call		8,779.18000	8.77918	7,657,990	15.39	0.00	0	
R209	On	04/11/2021	Bond Future	12.17	Put		1.86000	0.00186	3,740	15.39	0.00	0	
R209	On	04/11/2021	Bond Future	10.25	Put		1,741.48000	1.74148	2,555,750	11.89	0.00	0	9,21
R209	On	04/11/2021	Bond Future	9.50	Call		7.74000	0.00774	1,010	11.09	0.00	0	6,00
R209	On	04/11/2021	Bond Future	9.50	Put		5,779.01000	5.77901	6,895,350	11.09	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Call		173.60000	0.17360	50,880	11.41	0.00	0	
R209	On	04/11/2021	Bond Future	10.00	Put		2,865.96000	2.86596	3,866,310	11.41	0.00	0	3,10
R209	On	04/11/2021	Bond Future	10.25	Call		522.07000	0.52207	213,270	11.89	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		3,234.41000	3.23441	2,494,260	12.52	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		1,157.77000	1.15777	1,553,410	12.52	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		3,271.25000	3.27125	2,526,790	12.54	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Put		1,141.78000	1.14178	1,533,110	12.54	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call		3,197.72000	3.19772	2,461,910	12.51	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		1,173.96000	1.17396	1,573,940	12.51	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		1,312.78000	1.31278	1,673,080	12.65	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		4,483.26000	4.48326	3,691,010	12.66	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		1,298.88000	1.29888	1,656,080	12.66	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		4,519.58000	4.51958	3,724,250	12.68	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		1,284.93000	1.28493	1,639,050	12.68	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		4,446.84000	4.44684	3,657,690	12.65	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,873.81000	1.87381	1,441,880	11.39	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		4,281.42000	4.28142	5,013,070	11.39	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,895.73000	1.89573	1,460,340	11.40	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		4,248.14000	4.24814	4,976,330	11.40	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,917.79000	1.91779	1,478,940	11.41	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		4,215.07000	4.21507	4,939,800	11.41	0.00	0	
Total R209 Option											0.00	0	27,50
Total For R209											0.00	0	61,82
R210	On	04/11/2021	Bond Future			212.87758	212.87758	212.68712	212.68712		0.00	0	1,41
R210	On	03/02/2022	Bond Future			215.30621	215.30621	215.11430	215.11430		0.00	0	
R210	On	05/05/2022	Bond Future			215.04422	215.04422	214.85065	214.85065		0.00	0	
R210	On	04/08/2022	Bond Future			217.71124	217.71124	217.51547	217.51547		0.00	0	
Total R210 Future											0.00	0	1,41
Total For R210											0.00	0	1,41

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R212	On	04/11/2021	Bond Future			175.44796	175.44796	175.38554	175.38554				0.00	0	4,60
Total R212 Future													0.00	0	4,60
Total For R212													0.00	0	4,60
R213	On	04/11/2021	Bond Future			9.84169	84.26837	9.66627	85.20857		9.73		0.00	0	10,40
R213	On	03/02/2022	Bond Future			10.05701	85.20894	9.87384	86.15990		9.52		0.00	0	
R213	On	05/05/2022	Bond Future			10.26712	82.68395	10.07596	83.64638		9.39		0.00	0	
R213	On	04/08/2022	Bond Future			10.49040	83.64370	10.29056	84.61828		9.09		0.00	0	
Total R213 Future													0.00	0	10,40
R213	On	04/11/2021	Bond Future	11.09	Call			7,256.04000	7.25604	6,319,940	11.48		0.00	0	
R213	On	04/11/2021	Bond Future	11.09	Put			5.07000	0.00507	9,170	11.48		0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Call			7,303.78000	7.30378	6,367,480	11.49		0.00	0	
R213	On	04/11/2021	Bond Future	11.10	Put			4.83000	0.00483	8,730	11.49		0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Call			7,351.50000	7.35150	6,415,020	11.50		0.00	0	
R213	On	04/11/2021	Bond Future	11.11	Put			4.60000	0.00460	8,320	11.50		0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			615.56000	0.61556	816,150	10.31		0.00	0	20
R213	On	03/02/2022	Bond Future	10.00	Call			2,253.61000	2.25361	1,730,410	9.52		0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,597.12000	1.59712	2,024,880	9.52		0.00	0	40
R213	On	03/02/2022	Bond Future	10.15	Call			2,723.02000	2.72302	2,139,620	9.65		0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			1,294.67000	1.29467	1,662,230	9.65		0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			2,788.74000	2.78874	2,197,620	9.67		0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			1,258.18000	1.25818	1,618,020	9.67		0.00	0	20
R213	On	03/02/2022	Bond Future	9.96	Call			2,135.86000	2.13586	1,629,300	9.49		0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,686.79000	1.68679	2,131,190	9.49		0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			2,165.10000	2.16510	1,654,360	9.50		0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			1,664.11000	1.66411	2,104,330	9.50		0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			2,194.34000	2.19434	1,679,430	9.50		0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Put			1,641.48000	1.64148	2,077,530	9.50		0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			552.40000	0.55240	355,860	8.70		0.00	0	40
R213	On	03/02/2022	Bond Future	9.22	Put			4,064.77000	4.06477	4,819,190	8.70		0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			1,176.16000	1.17616	833,390	9.12		0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			2,731.54000	2.73154	3,339,730	9.12		0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			1,596.62000	1.59662	1,175,470	9.32		0.00	0	
R213	On	03/02/2022	Bond Future	9.76	Put			2,194.81000	2.19481	2,724,620	9.32		0.00	0	10
R213	On	03/02/2022	Bond Future	8.63	Call			122.62000	0.12262	67,200	8.54		0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			6,969.43000	6.96943	7,864,970	8.54		0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			190.84000	0.19084	109,040	8.50		0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			6,060.30000	6.06030	6,929,460	8.50		0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			464.46000	0.46446	292,760	8.62		0.00	0	20
R213	On	03/02/2022	Bond Future	10.25	Call			3,057.97000	3.05797	2,436,810	9.74		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	10.25	Put		1,120.23000	1.12023	1,450,030	9.74	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call		4,368.86000	4.36886	3,636,660	10.21	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put		680.32000	0.68032	899,080	10.21	0.00	0	4
R213	On	03/02/2022	Bond Future	10.67	Call		4,648.36000	4.64836	3,897,990	10.31	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put		4,364.08000	4.36408	5,143,340	8.62	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		1,360.76000	1.36076	1,671,490	10.05	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		4,138.07000	4.13807	3,491,530	10.02	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		1,388.16000	1.38816	1,704,050	10.02	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		4,172.84000	4.17284	3,523,720	10.03	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		1,374.39000	1.37439	1,687,700	10.03	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		4,207.70000	4.20770	3,556,000	10.05	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,910.02000	1.91002	1,529,050	8.87	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,858.74000	3.85874	4,452,350	8.87	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,868.15000	1.86815	1,492,830	8.85	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,918.26000	3.91826	4,517,520	8.85	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		1,889.02000	1.88902	1,510,870	8.86	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,888.42000	3.88842	4,484,850	8.86	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											0.00	0	13,25
R214	On	04/11/2021	Bond Future			11.05868	65.17321	10.85291	66.34120	13.08	0.00	0	17,78
R214	On	03/02/2022	Bond Future			11.25085	65.90064	11.03704	67.08188	12.93	0.00	0	
R214	On	05/05/2022	Bond Future			11.43625	63.39983	11.21432	64.59530	12.94	0.00	0	
R214	On	04/08/2022	Bond Future			11.63035	64.13206	11.39969	65.34220	12.57	0.00	0	
Total R214 Future											0.00	0	17,78
R214	On	04/11/2021	Bond Future	12.46	Call		8,307.67000	8.30767	7,143,820	16.62	0.00	0	
R214	On	04/11/2021	Bond Future	12.46	Put		4.10000	0.00410	8,240	16.62	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Call		8,353.74000	8.35374	7,189,730	16.64	0.00	0	
R214	On	04/11/2021	Bond Future	12.47	Put		3.94000	0.00394	7,920	16.64	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Call		8,399.75000	8.39975	7,235,580	16.66	0.00	0	
R214	On	04/11/2021	Bond Future	12.48	Put		3.79000	0.00379	7,610	16.66	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		3,237.36000	3.23736	2,480,260	13.60	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1,252.33000	1.25233	1,676,470	13.60	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		3,274.03000	3.27403	2,512,480	13.62	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		1,235.69000	1.23569	1,655,380	13.62	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		3,200.69000	3.20069	2,448,060	13.58	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1,269.04000	1.26904	1,697,650	13.58	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		1,502.87000	1.50287	1,908,600	13.64	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		4,262.49000	4.26249	3,469,440	13.65	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		1,487.79000	1.48779	1,890,210	13.65	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	05/05/2022	Bond Future	11.75	Call		4,298.28000	4.29828	3,501,940	13.67	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		1,472.68000	1.47268	1,871,810	13.67	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		4,226.60000	4.22660	3,436,860	13.64	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		1,904.14000	1.90414	1,451,570	12.06	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		4,261.00000	4.26100	5,018,570	12.06	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		1,926.48000	1.92648	1,470,260	12.07	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		4,226.92000	4.22692	4,980,840	12.07	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		1,949.19000	1.94919	1,489,310	12.08	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		4,193.29000	4.19329	4,943,550	12.08	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	17,78
Total for Bond											949,871,627.75	10,369	1,099,22
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	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2033	On	14/08/2015		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	
I2033	On	28/02/2033		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2033 Future											0.00	0	
Total For I2033											0.00	0	
I2038	On	31/01/2038		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2038 Future											0.00	0	
Total For I2038											0.00	0	
I2046	On	31/03/2046		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2046 Future											0.00	0	
Total For I2046											0.00	0	
I2050	On	31/12/2050		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2050 Future											0.00	0	
Total For I2050											0.00	0	
R186	On	21/12/2026		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R186 Future											0.00	0	
Total For R186											0.00	0	
R186/R	On	21/12/2026		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R186/R207 Future											0.00	0	
Total For R186/R207											0.00	0	
R186/R	On	21/12/2026		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R186/R208 Future											0.00	0	
Total For R186/R208											0.00	0	
R197	On	07/12/2023		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R197 Future											0.00	0	
Total For R197											0.00	0	
R202	On	07/12/2033		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R202 Future											0.00	0	
Total For R202											0.00	0	
R2023	On	28/02/2023		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R2023 Future											0.00	0	
Total For R2023											0.00	0	
R2030	On	31/01/2030		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R2030 Future											0.00	0	
Total For R2030											0.00	0	
R2032	On	31/03/2032		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 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 R212									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 04/11/2021 GOVI			785.12400	785.12400	793.73100	793.73100			0.00	0	95
GOVI On 03/02/2022 GOVI			793.88200	793.88200	802.59300	802.59300			0.00	0	
GOVI On 05/05/2022 GOVI			803.25300	803.25300	812.07400	812.07400			0.00	0	
GOVI On 04/08/2022 GOVI			812.91800	812.91800	821.84800	821.84800			0.00	0	
Total GOVI Future									0.00	0	95
GOVI On 04/11/2021 GOVI	728.40	Call			653,310.00000	65.33100	567,240,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.40	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.41	Call			653,210.00000	65.32100	567,140,000		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			653,110.00000	65.31100	567,040,000		0.00	0	
GOVI On 04/11/2021 GOVI	728.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Call			98,530.00000	9.85300	11,420,000		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			98,430.00000	9.84300	11,320,000		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			98,330.00000	9.83300	11,220,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			238,240.00000	23.82400	150,030,000		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			238,440.00000	23.84400	150,230,000		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			238,340.00000	23.83400	150,130,000		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	63,520,000		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	819.28	Call			25,680.00000	2.56800	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put			0.00000	0.00000	63,620,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call			25,880.00000	2.58800	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put			0.00000	0.00000	63,420,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call			25,780.00000	2.57800	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	95
Total for GOVI												0.00	0	95
AL37	On	04/11/2021	Index Future			798.88000	798.88000	801.80400	801.80400			0.00	0	
AL37	On	03/02/2022	Index Future			807.79100	807.79100	810.75600	810.75600			0.00	0	
AL37	On	05/05/2022	Index Future			817.32600	817.32600	820.33300	820.33300			0.00	0	
AL37	On	04/08/2022	Index Future			827.16100	827.16100	830.20700	830.20700			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/11/2021	Index Future			900.98400	900.98400	910.30300	910.30300			0.00	0	
AL7T	On	03/02/2022	Index Future			911.03400	911.03400	920.46700	920.46700			0.00	0	
AL7T	On	05/05/2022	Index Future			921.78800	921.78800	931.34000	931.34000			0.00	0	
AL7T	On	04/08/2022	Index Future			932.87900	932.87900	942.55000	942.55000			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/11/2021	Index Future			794.96100	794.96100	803.82100	803.82100			0.00	0	1'
ALBI	On	03/02/2022	Index Future			803.82800	803.82800	812.79600	812.79600			0.00	0	
ALBI	On	05/05/2022	Index Future			813.31700	813.31700	822.39700	822.39700			0.00	0	
ALBI	On	04/08/2022	Index Future			823.10300	823.10300	832.29600	832.29600			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	04/11/2021	Index Future			297.38400	297.38400	296.73500	296.73500			0.00	0	5'
IGOV	On	03/02/2022	Index Future			300.77500	300.77500	300.12100	300.12100			0.00	0	
IGOV	On	05/05/2022	Index Future			304.39800	304.39800	303.73900	303.73900			0.00	0	
IGOV	On	04/08/2022	Index Future			308.13300	308.13300	307.46700	307.46700			0.00	0	
Total IGOV Future												0.00	0	5'
Total For IGOV												0.00	0	5'
Total for Index												0.00	0	63
JIBAR f	On	20/10/2021	Jibar Future			3.69500	96.30500	3.69500	96.30500			0.00	0	
JIBAR f	On	17/11/2021	Jibar Future			3.73000	96.27000	3.74000	96.26000			0.00	0	50,00
JIBAR f	On	15/12/2021	Jibar Future			3.89500	96.10500	3.90500	96.09500			0.00	0	
JIBAR f	On	19/01/2022	Jibar Future			3.96000	96.04000	3.96000	96.04000			0.00	0	
JIBAR f	On	16/02/2022	Jibar Future			4.18000	95.82000	4.17000	95.83000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
JIBAR f On 16/03/2022 Jibar Future			4.23500	95.76500	4.22500	95.77500			0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.78000	95.22000	4.75000	95.25000			0.00	0	47
JIBAR f On 21/09/2022 Jibar Future			4.96500	95.03500	4.92500	95.07500			0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.57000	94.43000	5.51000	94.49000			0.00	0	6
JIBAR f On 15/03/2023 Jibar Future			5.73000	94.27000	5.66500	94.33500			0.00	0	
JIBAR f On 21/06/2023 Jibar Future			6.20500	93.79500	6.12500	93.87500			0.00	0	
JIBAR f On 20/09/2023 Jibar Future			6.39500	93.60500	6.30500	93.69500			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	5
Total 5Y STND Future									0.00	0	5
Total For 5Y STND									0.00	0	5
Total for Interest Rate Swap									0.00	0	5
Total for Derivatives :									949,871,627.75	10,369	1,151,44
ABCPI On 07/12/2023 Spot Bond			2.06000	319.92181	2.06000	319.79279			0.00	0	
Total ABCPI3 SPOT									0.00	0	
Total For ABCPI3									0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.33632			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.97781			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	102.58200	9.65000	102.55559			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.57406			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.30146			0.00	0	
Total ABFN09 SPOT									0.00	0	
Total For ABFN09									0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.01263			0.00	0	
Total ABFN14 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 ABFN14									0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.67126			0.00	0	
Total ABFN16 SPOT									0.00	0	
Total For ABFN16									0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.40084			0.00	0	
Total ABFN18 SPOT									0.00	0	
Total For ABFN18									0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.15521			0.00	0	
Total ABFN21 SPOT									0.00	0	
Total For ABFN21									0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.35067			0.00	0	
Total ABFN22 SPOT									0.00	0	
Total For ABFN22									0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.80862			0.00	0	220,000,00
Total ABFN23 SPOT									0.00	0	220,000,00
Total For ABFN23									0.00	0	220,000,00
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.95740			0.00	0	
Total ABFN25 SPOT									0.00	0	
Total For ABFN25									0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.38980			0.00	0	
Total ABFN26 SPOT									0.00	0	
Total For ABFN26									0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.14809			0.00	0	
Total ABFN28 SPOT									0.00	0	
Total For ABFN28									0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.22020			0.00	0	
Total ABFN29 SPOT									0.00	0	
Total For ABFN29									0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.16384			0.00	0	
Total ABFN30 SPOT									0.00	0	
Total For ABFN30									0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.72546			0.00	0	
Total ABFN31 SPOT									0.00	0	
Total For ABFN31									0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.42909			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.99489				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.91478				0.00	1,000,000,000	1,000,000,000
Total ABFN34 SPOT										0.00	1,000,000,000	1,000,000,000
Total For ABFN34										0.00	1,000,000,000	1,000,000,000
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.51714				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.67533				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.19241				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	101.00409				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.42786				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.81657				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.61831				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.87973				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	99.90174				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 14/10/2024 Spot Bond					0.00000	99.89865				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	99.89650				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.13191				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.53902				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.56528				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.23033				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.04481				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.13842				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	99.90245				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.65728				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.31217				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.39109				0.00	0	
Total ABJ03 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 ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.90504				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			2.88000	2.88000	2.88000	153.35470				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	128.76407	100.00000	128.37333				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.96000	6.96000	6.96000	143.13783				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	24.68786	100.00000	24.62406				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.56000	2.56000	2.56000	153.30833				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.52000	3.52000	3.52000	202.41266				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.44000	4.44000	4.44000	228.15926				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.74500	6.74500	6.74500	102.08249				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	115.35133				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.90500	106.63051	4.90500	106.61647				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.27500	108.66149	5.27500	108.64612				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.98000	116.17909	6.98000	116.15743				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.86000	117.52741	7.86000	117.50279				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.71500	107.87727	5.71500	107.86048				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.01000	103.78680	8.01000	103.76429				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.00416	100.00000	10.97954				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.38000	324.35864	1.38000	324.23383				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			0.26500	174.59514	0.26500	174.53323				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	103.65770				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.28393				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.27530				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.26608				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL185 On 20/09/2022 Spot Bond					0.00000	99.96798				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.27472				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.27472				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.28210				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.28210				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	166.49022				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	168.89922				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.26088				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.35229				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.81324				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.86361				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.92801				0.00	0	
Total AGL01 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 AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.30333				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.58793				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	102.67805				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.57749				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.31208				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.37457				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	101.13202				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	101.17509				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			7.89500	106.55932	7.89500	100.16724				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	101.23987				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	101.45577				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.72554				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.98078				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.66228				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.43500	107.19992	6.43500	107.18147				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.62035				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.69821				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.74609				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.42080				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.84541				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.18444				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.69813				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.74600				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6D On 21/08/2024 Spot Bond					0.00000	101.08041				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.81956				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.65025				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.72207				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.70412				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.76993				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.74720				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.17575				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.11618				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.49000	111.16719	7.49000	111.14486				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.89500	106.45178	7.89500	106.42939				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.60000	94.94184	11.60000	94.91275				0.00	0	
Total AIR05 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 AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.49000	185.05577	5.49000	184.96411				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	101.26704				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.69871				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.14577				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.14753				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.36455				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.18579				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.78732				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.09363				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.79000	243.35102	4.79000	243.23505				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			4.80500	220.45432	4.80500	220.34919				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			1.24000	174.05625	1.24000	173.98991				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 31/01/2022 Spot Bond			1.28500	174.03146	1.28500	173.96491				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.39000	192.43266	4.39000	192.34288				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	100.30464				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.09971				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.98000	109.13881	4.98000	109.08631				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.23881				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.24237				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.26254				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN20 On 24/08/2025 Spot Bond					0.00000	100.96207				0.00	9,500,000,000	8,700,000,000
Total ASN209 SPOT										0.00	9,500,000,000	8,700,000,000
Total For ASN209										0.00	9,500,000,000	8,700,000,000
ASN21 On 29/08/2022 Spot Bond					0.00000	100.54336				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.30379				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.23632				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.79994				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.75984				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.69581				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.38214				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.14376				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.25829				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.52968				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.06500	4.06500	4.06500	106.97690				0.00	0	
Total ASN318 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 ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			4.95500	4.95500	4.95500	97.56723				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.24473				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.27902				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.91506				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.51100				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.09000	107.62557	5.09000	107.57349				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.26258				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.23875				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.24598				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.25175				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.25175				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.58631				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.30150				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.24695				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.25604				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 29/10/2021 Spot Bond					0.00000	101.07653				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2022 Spot Bond					0.00000	100.33023				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.33023				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.82684				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.24912				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.68048				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.29415				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.24738				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN41: On 20/12/2024 Spot Bond					0.00000	100.29064				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2021 Spot Bond					0.00000	100.45614				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: 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	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.81863				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.20330				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.20962				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.29293				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.98617				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.97261				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.84299				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.84137				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	101.63666				0.00	0	
Total ASN469 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 ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	101.06154				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.93988				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.10468				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.23912				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.46216				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	112.35800				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	101.03532				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.23831				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.30389				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.30389				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50 On 28/09/2025 Spot Bond					0.00000	100.23225				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50 On 21/12/2026 Spot Bond			9.29000	101.45524	9.29000	101.43008				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.47000	101.19267	8.47000	101.16974				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			9.02000	99.75030	9.02000	99.72627				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.02000	99.75030	9.02000	99.72627				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 31/07/2022 Spot Bond			9.10000	101.65798	9.10000	101.63340				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	102.00732	11.05000	101.97751				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.00000	101.99839	11.00000	101.96871				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN530 On 31/01/2024 Spot Bond			10.50000	101.90899	10.50000	101.88066				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	101.90899	10.50000	101.88066				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN538 On 02/04/2026 Spot Bond					0.00000	100.03234				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN540 On 31/01/2030 Spot Bond					0.00000	101.00642				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 28/11/2022 Spot Bond					0.00000	101.02098				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54: On 31/07/2023 Spot Bond			10.60000	101.92688	10.60000	101.89828				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	101.27586	10.47000	101.87537				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	101.91794	10.55000	101.88947				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.98505				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.19071				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.48305				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.33300				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.23878				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.27017				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.91380				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 13/02/2022 Spot Bond					0.00000	100.84145				0.00	0	
Total ASN585 SPOT										0.00	0	
Total For ASN585										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.42995				0.00	0	
Total ASN586 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 ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	100.73257				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	101.63199	9.22000	101.60705				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	99.93305				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	99.86903				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	101.04735				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	101.17018				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.72108				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.98957				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.22798				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	100.12085				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	101.11099				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.25021				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN614 On 28/02/2024 Spot Bond					0.00000	100.73815				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN617 On 11/05/2023 Spot Bond					0.00000	101.14648				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN619 On 21/12/2026 Spot Bond					0.00000	100.23683				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN624 On 25/11/2021 Spot Bond					0.00000	100.57227				0.00	0	
Total ASN626 SPOT										0.00	0	
Total For ASN626										0.00	0	
ASN626 On 28/02/2024 Spot Bond					0.00000	100.73619				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN627 On 02/04/2026 Spot Bond					0.00000	100.03031				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN632 On 20/06/2024 Spot Bond					0.00000	100.28637				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN633 On 20/06/2026 Spot Bond					0.00000	100.31459				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	100.55395				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 06/05/2024 Spot Bond					0.00000	101.23392				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	100.41442				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN64 On 08/07/2026 Spot Bond					0.00000	99.97193				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN64 On 20/10/2021 Spot Bond					0.00000	100.97805				0.00	0	
Total ASN649 SPOT										0.00	0	
Total For ASN649										0.00	0	
ASN65 On 22/10/2021 Spot Bond					0.00000	101.24168				0.00	0	
Total ASN650 SPOT										0.00	0	
Total For ASN650										0.00	0	
ASN65 On 27/10/2021 Spot Bond					0.00000	100.90903				0.00	0	
Total ASN652 SPOT										0.00	0	
Total For ASN652										0.00	0	
ASN65 On 29/10/2021 Spot Bond					0.00000	101.91995				0.00	0	
Total ASN656 SPOT										0.00	0	
Total For ASN656										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	100.11379				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
ASN65 On 12/11/2021 Spot Bond					0.00000	100.68658				0.00	0	
Total ASN659 SPOT										0.00	0	
Total For ASN659										0.00	0	
ASN66 On 11/02/2022 Spot Bond					0.00000	100.69108				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66 On 15/11/2021 Spot Bond					0.00000	100.68129				0.00	0	
Total ASN662 SPOT										0.00	0	
Total For ASN662										0.00	0	
ASN66 On 15/11/2021 Spot Bond					0.00000	100.69692				0.00	0	
Total ASN663 SPOT										0.00	0	
Total For ASN663										0.00	0	
ASN66 On 15/11/2021 Spot Bond					0.00000	100.68721				0.00	0	
Total ASN664 SPOT										0.00	0	
Total For ASN664										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	100.65463				0.00	0	
Total ASN665 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 ASN665										0.00	0	
ASN66: On 19/11/2021 Spot Bond					0.00000	100.62137				0.00	0	
Total ASN666 SPOT										0.00	0	
Total For ASN666										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.84622				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 18/11/2021 Spot Bond					0.00000	100.63432				0.00	0	
Total ASN668 SPOT										0.00	0	
Total For ASN668										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.03119				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 23/11/2021 Spot Bond					0.00000	100.56012				0.00	0	
Total ASN670 SPOT										0.00	0	
Total For ASN670										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.11738				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 26/11/2021 Spot Bond					0.00000	100.53446				0.00	0	
Total ASN680 SPOT										0.00	0	
Total For ASN680										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.30123				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.31416				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.61647				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.66141				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.11026				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.50878				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.52560				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.44879				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.50915				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.88078				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.35539				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.21395				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 05/01/2022 Spot Bond					0.00000	100.12132				0.00	0	
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	
ASN71: On 10/01/2022 Spot Bond					0.00000	100.08400				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.29720				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.25649				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN715 On 31/03/2032 Spot Bond					0.00000	100.15289				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN716 On 15/09/2033 Spot Bond					0.00000	100.16279				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN717 On 30/09/2022 Spot Bond					0.00000	100.07514				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN718 On 30/09/2024 Spot Bond					0.00000	100.08386				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN719 On 30/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	103,000,000.00
Total ASN719 SPOT										0.00	0	103,000,000.00
Total For ASN719										0.00	0	103,000,000.00
BAW21 On 24/03/2022 Spot Bond			3.75900	102.86771	3.75900	102.85730				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.35188	9.30000	100.32738				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	101.61304				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.70802				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.67408				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.48321				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.08425				0.00	0	
Total BAW31 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 BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.62000	99.02713	6.62000	99.00951				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.01866				0.00	0	50,000,00
Total BAW34 SPOT										0.00	0	50,000,00
Total For BAW34										0.00	0	50,000,00
BAW35 On 18/02/2022 Spot Bond					0.00000	100.74030				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.37103				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.09132				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.13530				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.63500	8.63500	8.63500	103.67528				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.08000	11.08000	11.08000	104.00169				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.12923				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.07319				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.12647				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.12669				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.13034				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.34573				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.13938				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.15212				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.14347				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.13879				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.14278				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.13451				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.14261				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.13535				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.14290				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.13891				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.33916				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.13897				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.13137				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.13502				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.13101				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.16270				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.37546				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.16701				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	100.16346				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.39503				0.00	0	
Total BAYB19 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 BAYB19										0.00	0	
BAYB21 On 30/06/2023 Spot Bond					0.00000	100.17164				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	100.16302				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	104.26462				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.11351				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.07994				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.46019				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.88416				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.38470				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.10878				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.45050				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.42500	104.86798	7.42500	104.84686				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.66660				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	101.58809				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.38162				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.87780				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.83022				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.56904				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.57239				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.52245				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.54940				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.76209				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.23722				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.17500	110.43814	6.17500	110.41990				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID12 On 14/06/2022 Spot Bond					0.00000	100.40492				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	99.94417				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.90571				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.02665				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.20925				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.90071				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.51000				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.08500				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	67.09900				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.21900				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 01/12/2021 Spot Bond					0.00000	100.45572				0.00	0	
Total BNPP10 SPOT										0.00	0	
Total For BNPP10										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.59760				0.00	0	
Total BNPP11 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 BNPP11									0.00	0	
BNPP1: On 27/03/2022 Spot Bond					0.00000	100.11285			0.00	0	
Total BNPP12 SPOT									0.00	0	
Total For BNPP12									0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	99.74661			0.00	0	
Total BPPF13 SPOT									0.00	0	
Total For BPPF13									0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.66777			0.00	0	
Total BPPF19 SPOT									0.00	0	
Total For BPPF19									0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.40082			0.00	0	
Total BPPF20 SPOT									0.00	0	
Total For BPPF20									0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.83042			0.00	1,360,000,000	680,000,000
Total BPPF21 SPOT									0.00	1,360,000,000	680,000,000
Total For BPPF21									0.00	1,360,000,000	680,000,000
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	99.82682			0.00	0	
Total BPPF23 SPOT									0.00	0	
Total For BPPF23									0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.97426			0.00	0	
Total BPPF25 SPOT									0.00	0	
Total For BPPF25									0.00	0	
BPPF2: On 12/10/2021 Spot Bond					0.00000	99.92841			0.00	0	
Total BPPF26 SPOT									0.00	0	
Total For BPPF26									0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.01380			0.00	0	
Total BPPF27 SPOT									0.00	0	
Total For BPPF27									0.00	0	
BPPF2: On 03/11/2021 Spot Bond					0.00000	100.86420			0.00	0	
Total BPPF28 SPOT									0.00	0	
Total For BPPF28									0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.90437			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.93929				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2022 Spot Bond					0.00000	100.56809				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.67346				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.94613				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	100.11175				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.57570				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.52000	111.57776	7.52000	111.55525				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.75000	112.88250	7.75000	112.85905				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.45500	108.59513	8.45500	108.57028				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.79000	103.88310	9.79000	103.10017				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR42 On 03/08/2023 Spot Bond					0.00000	101.44526				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.20203				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.78240				0.00	220,000,000	110,000,000
Total CGR46 SPOT										0.00	220,000,000	110,000,000
Total For CGR46										0.00	220,000,000	110,000,000
CGR47 On 28/02/2025 Spot Bond					0.00000	100.83734				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.63926				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.74140				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	107.81660	4.77000	105.50700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.03500				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.89888				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.20500	107.88758	7.20500	107.86649				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	109.85641	8.70700	113.30100				0.00	0	
Total CLN365 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 CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	101.29575				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.22045				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.07411				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	99.58026	10.98000	99.55086				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	109.83200				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	115.21421	6.50000	111.28800				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.41900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond					0.00000	100.25827				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.83467				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.82773				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN452 On 31/01/2022 Spot Bond			1.21000	174.07278	1.21000	174.00657				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.26000	140.87713	5.26000	140.80834				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.70000	138.95643	5.70000	138.88696				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	101.05700				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN456 On 17/11/2021 Spot Bond					0.00000	100.82529				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN457 On 29/11/2021 Spot Bond					0.00000	100.67319				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	100.69254				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN460 On 13/03/2022 Spot Bond			6.63500	102.10886	6.63500	102.09082				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.55824				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.19655				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.34248				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.90085				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 29/11/2021 Spot Bond			100.00000	91.41591	100.00000	91.19773				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN48(On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48(On 02/12/2021 Spot Bond					0.00000	100.66649				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN48(On 02/12/2021 Spot Bond			6.13000	103.85327	6.13000	103.83599				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN48(On 28/07/2022 Spot Bond			6.43500	103.85068	6.43500	103.83281				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49(On 28/03/2022 Spot Bond					0.00000	100.34144				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49(On 20/06/2022 Spot Bond					0.00000	100.30118				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49(On 29/08/2022 Spot Bond					0.00000	100.63192				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49(On 04/09/2024 Spot Bond			6.83500	109.31000	6.83500	109.28971				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49(On 04/09/2024 Spot Bond					0.00000	102.40591				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50(On 11/10/2022 Spot Bond					0.00000	99.92215				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	99.91733				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50(On 11/10/2024 Spot Bond					0.00000	99.35775				0.00	0	
Total CLN504 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 CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.67709				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.47783				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.28488				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	96.18775				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	100.59246	9.96000	100.56546				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	104.36245	10.01000	104.33460				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.72942				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	102.56877	9.60000	97.92337				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.36773				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.61878				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	100.69814	9.20000	100.67313				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.87087				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.51960				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.95454				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.94722				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	100.71728				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2023 Spot Bond					0.00000	100.36773				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.27999				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.30484				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.25000	105.69210	9.25000	105.66613				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.23944				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	101.12176				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	101.48847				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN54 On 20/12/2023 Spot Bond					0.00000	142.07800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.59649				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.50123				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.72000	106.33169	8.72000	106.30702				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.77000	104.04359	8.77000	104.01892				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.86000	108.45590	8.86000	108.43036				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	309.12400				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	100.85680				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.86109				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.69962				0.00	0	
Total CLN558 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 CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.65042				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	121.61100				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.91446				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	103.95087	10.19000	103.93956				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			8.72000	108.94287	8.72000	108.91761				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.91488				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.64422				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	104.09382				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.48799				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.86108				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			8.95000	107.46593	8.95000	107.44037				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.90602				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.86565				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.33871				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.30582				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.25065				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.03110				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.89957				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.56130				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.38041				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	101.13205				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.53184				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.57566				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN587 On 10/06/2026 Spot Bond					0.00000	100.42168				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.32194				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.25622				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.21320				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.02433				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.68000	144.68733	3.68000	116.56694				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.68794				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN594 On 27/06/2022 Spot Bond					0.00000	100.13767				0.00	0	
Total CLN594 SPOT										0.00	0	
Total For CLN594										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.68794				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.34022				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.02921				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.38497				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.38497				0.00	0	
Total CLN599 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 CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.25622				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.25622				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	100.60200				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.45249				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.89390				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	100.81628				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	103.12998				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	101.29407				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	100.69206				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	104.06259	9.32000	104.03670				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	101.11476				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.93192				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.46071				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.66819				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.54650				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.14142				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	96.41600				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.70425				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.75522				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.53182				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.02858				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	101.02483				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN622 On 28/04/2022 Spot Bond					0.00000	101.04570				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	95.06400				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.14142				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.44500	104.92807	6.44500	104.90998				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.87239				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.75269				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.03500	63.00668	12.03500	83.68579				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.75583				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.42000	101.49800	9.42000	101.47263				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.86848				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	100.71647				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	99.90483				0.00	0	
Total CLN633 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 CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.88405				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	102.75722				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.66216				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.86457				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2022 Spot Bond					0.00000	100.91911				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN63 On 12/08/2022 Spot Bond					0.00000	100.79379				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.94279				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	101.13856				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.66575				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.25141				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2022 Spot Bond					0.00000	101.08576				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.25184				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.86457				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.57617				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.86457				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.69477				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.86457				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.67700				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.31231				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.84220				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.91112				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.47300				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN662 On 20/12/2023 Spot Bond					0.00000	98.88200				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	113.95000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	136.46200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.90538				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.03552				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.03659				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	106.08007				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	101.84330				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.66331				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.95582				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.42037				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25785	145.36972	4.25785	118.08355				0.00	0	
Total CLN673 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 CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25785	145.36972	4.25785	118.08431				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.97537				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.02747				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.24210				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.97114				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.99231				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.42528				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.23164				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.23814				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.14908				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.28262				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.28240				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total CLN688 SPOT									0.00	0	
Total For CLN688									0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.24819			0.00	0	
Total CLN690 SPOT									0.00	0	
Total For CLN690									0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	100.13304			0.00	0	
Total CLN691 SPOT									0.00	0	
Total For CLN691									0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.24830			0.00	0	
Total CLN692 SPOT									0.00	0	
Total For CLN692									0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.06278			0.00	0	
Total CLN693 SPOT									0.00	0	
Total For CLN693									0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.95407		2,239,000,000,000.00	200,000,000	100,000,000	
Total CLN697 SPOT								2,239,000,000,000.00	200,000,000	100,000,000	
Total For CLN697								2,239,000,000,000.00	200,000,000	100,000,000	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.40255		5,269,300,000,000.00	460,000,000	230,000,000	
Total CLN698 SPOT								5,269,300,000,000.00	460,000,000	230,000,000	
Total For CLN698								5,269,300,000,000.00	460,000,000	230,000,000	
CLN699 On 21/12/2026 Spot Bond					0.00000	103.62044		0.00	0	0	
Total CLN699 SPOT								0.00	0	0	
Total For CLN699								0.00	0	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.50938		0.00	0	0	
Total CLN700 SPOT								0.00	0	0	
Total For CLN700								0.00	0	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.77730		0.00	0	0	
Total CLN701 SPOT								0.00	0	0	
Total For CLN701								0.00	0	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.03024		4,344,000,000,000.00	400,000,000	200,000,000	
Total CLN702 SPOT								4,344,000,000,000.00	400,000,000	200,000,000	
Total For CLN702								4,344,000,000,000.00	400,000,000	200,000,000	
CLN703 On 28/02/2023 Spot Bond			10.39000	10.39000	10.39000	80.64532		62,340,000,000,000.00	6,000,000,000	6,000,000,000	
Total CLN703 SPOT								62,340,000,000,000.00	6,000,000,000	6,000,000,000	
Total For CLN703								62,340,000,000,000.00	6,000,000,000	6,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CLN704 On 12/02/2025 Spot Bond					0.00000	101.33612			0.00	0	
Total CLN704 SPOT									0.00	0	
Total For CLN704									0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.53159		2,220,000,000,000.00	200,000,000	100,000,000	
Total CLN705 SPOT								2,220,000,000,000.00	200,000,000	100,000,000	
Total For CLN705								2,220,000,000,000.00	200,000,000	100,000,000	
CLN706 On 28/02/2035 Spot Bond			10.88000	10.88000	10.88000	86.89135		65,280,000,000,000.00	6,000,000,000	6,000,000,000	
Total CLN706 SPOT								65,280,000,000,000.00	6,000,000,000	6,000,000,000	
Total For CLN706								65,280,000,000,000.00	6,000,000,000	6,000,000,000	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.05351		0.00	0		
Total CLN707 SPOT								0.00	0		
Total For CLN707								0.00	0		
CLN708 On 11/09/2026 Spot Bond					0.00000	100.35522		0.00	0		
Total CLN708 SPOT								0.00	0		
Total For CLN708								0.00	0		
CLN709 On 26/08/2025 Spot Bond					0.00000	100.24236		0.00	0		
Total CLN709 SPOT								0.00	0		
Total For CLN709								0.00	0		
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.98579		4,478,000,000,000.00	400,000,000	200,000,000	
Total CLN710 SPOT								4,478,000,000,000.00	400,000,000	200,000,000	
Total For CLN710								4,478,000,000,000.00	400,000,000	200,000,000	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.23293		11,824,300,000,000.00	1,060,000,000	530,000,000	
Total CLN711 SPOT								11,824,300,000,000.00	1,060,000,000	530,000,000	
Total For CLN711								11,824,300,000,000.00	1,060,000,000	530,000,000	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.32409		0.00	0		
Total CLN712 SPOT								0.00	0		
Total For CLN712								0.00	0		
CLN713 On 12/02/2022 Spot Bond					0.00000	100.74870		0.00	0		
Total CLN713 SPOT								0.00	0		
Total For CLN713								0.00	0		
CLN714 On 21/06/2025 Spot Bond					0.00000	100.24398		0.00	0		
Total CLN714 SPOT								0.00	0		
Total For CLN714								0.00	0		
CLN715 On 21/06/2025 Spot Bond					0.00000	100.24398		0.00	0		
Total CLN715 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 CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.24398				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.00854				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.32089				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.98972				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.31716				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.48199				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.03881				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.22413				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.22413				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.22413				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.22818				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.22818				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.22818				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.58106			41,572,000,000,000.00	3,800,000,000	1,900,000,000	
Total CLN730 SPOT									11,572,000,000,000.00	3,800,000,000	1,900,000,000	
Total For CLN730									11,572,000,000,000.00	3,800,000,000	1,900,000,000	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.63869			0.00	0	0	
Total CLN731 SPOT									0.00	0	0	
Total For CLN731									0.00	0	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.28962			4,270,000,000,000.00	400,000,000	200,000,000	
Total CLN732 SPOT									4,270,000,000,000.00	400,000,000	200,000,000	
Total For CLN732									4,270,000,000,000.00	400,000,000	200,000,000	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000			0.00	0	0	
Total CLN733 SPOT									0.00	0	0	
Total For CLN733									0.00	0	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.32713			0.00	0	0	
Total CLN734 SPOT									0.00	0	0	
Total For CLN734									0.00	0	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.98104			0.00	0	0	
Total CLN735 SPOT									0.00	0	0	
Total For CLN735									0.00	0	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	94.29176			0.00	0	0	
Total CLN736 SPOT									0.00	0	0	
Total For CLN736									0.00	0	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.28648			0.00	0	0	
Total CLN737 SPOT									0.00	0	0	
Total For CLN737									0.00	0	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.29940			0.00	0	0	
Total CLN738 SPOT									0.00	0	0	
Total For CLN738									0.00	0	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	106.23400			0.00	0	0	
Total CLN739 SPOT									0.00	0	0	
Total For CLN739									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
CLN74(On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.88817				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74(On 19/08/2025 Spot Bond					0.00000	100.85152				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74(On 31/03/2032 Spot Bond					0.00000	100.12006				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	100.98159				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	101.23152				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	101.46401				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74(On 28/02/2024 Spot Bond					0.00000	100.70007				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74(On 21/12/2021 Spot Bond					0.00000	100.24825				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	101.19254				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74(On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75(On 11/09/2026 Spot Bond					0.00000	100.35210				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75(On 01/10/2026 Spot Bond					0.00000	100.02117				0.00	0	
Total CLN751 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 CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.33175				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.38105				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.42511				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.41247				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	102.01512				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.98108				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.96629				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	92.56815				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	101.33175				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	100.22977				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.15999				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond			6.68500	6.68500	6.68500	99.88987				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		600,000,000,000.00	6,000,000,000	6,000,000,000	6,000,000,000	
Total CLN771 SPOT								10,000,000,000,000.00	6,000,000,000	6,000,000,000	6,000,000,000	
Total For CLN771								10,000,000,000,000.00	6,000,000,000	6,000,000,000	6,000,000,000	
CLN771 On 31/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		600,000,000,000,000.00	6,000,000,000	6,000,000,000	6,000,000,000	
Total CLN772 SPOT								10,000,000,000,000.00	6,000,000,000	6,000,000,000	6,000,000,000	
Total For CLN772								10,000,000,000,000.00	6,000,000,000	6,000,000,000	6,000,000,000	
CLN81 On 18/04/2028 Spot Bond			8.02500	104.28704	8.02500	104.26462			0.00	0		
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.73500	110.95472	7.73500	110.93171			0.00	0	13,000,000,000	
Total COJ05 SPOT										0.00	0	13,000,000,000
Total For COJ05										0.00	0	13,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJ08 On 22/06/2026 Spot Bond			10.00000	108.67396	10.00000	108.64500				0.00	0	64,033,80
Total COJ08 SPOT										0.00	0	64,033,80
Total For COJ08										0.00	0	64,033,80
COJG0 On 09/06/2024 Spot Bond			6.72500	111.64186	6.72500	111.62169			2,517,026,275,000.00		374,279,000	50,387,139,50
Total COJG01 SPOT									2,517,026,275,000.00		374,279,000	50,387,139,50
Total For COJG01									2,517,026,275,000.00		374,279,000	50,387,139,50
COT01 On 03/04/2023 Spot Bond			7.27000	102.65140	7.27000	102.63126				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.78000	93.07822	11.78000	93.04896				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			10.37000	98.87844	10.37000	98.85113				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			9.63500	9.63500	9.63500	107.59260				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.78714				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.25564				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.43087				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.60209				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.65144				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.50173				0.00	400,000,000	400,000,00
Total DSY02 SPOT										0.00	400,000,000	400,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DSY02										0.00	400,000,000	400,000,000
DSY03 On 21/11/2024 Spot Bond			9.12000	9.12000	9.12000	107.47430				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.10154				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.70419				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.70500	105.40035	6.70500	105.38146				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	40.13370	100.00000	40.04535				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	40.13370	100.00000	40.04535				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.21500	106.59200	7.21500	106.57147				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	101.29398	9.69000	101.26793				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.29398	9.69000	101.26793				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.77500	93.24417	11.77500	93.21519				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	101.34776	10.10000	101.32063				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.34776	10.10000	101.32063				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	100.56352				0.00	0	
Total DVF21 SPOT										0.00	0	
Total For DVF21										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.98913				0.00	0	
Total DVF22 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 DVF22										0.00	0	
DVF22 On 29/08/2022 Spot Bond					0.00000	100.28626				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	101.17338				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.84982				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.83155				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.70525				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.53191				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.47698				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.93012				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.89119				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.57070				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.94253				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.08432				0.00	0	1,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB30 SPOT										0.00	0	1,300,000,00
Total For DVFB30										0.00	0	1,300,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.78787				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.71000	102.34530	5.71000	102.32968				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.74500	107.71462	6.74500	107.69488				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.05000	109.45031	5.05000	109.39722				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.98000	96.85954	4.98000	96.81295				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	136.21721	2.25000	136.16162				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.66000	149.72210	3.66000	149.65535				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.67200	135.89913	3.67200	135.83851				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.71500	131.58320	3.71500	131.52433				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.69000	113.34349	4.69000	113.28979				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.95000	98.96619	4.95000	98.91866				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL36/I2 On 31/01/2036 Spot Bond			2.25000	136.21721	2.25000	136.16162				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	161.98793				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	159.39353				0.00	0	16,627,292,00
Total ELN002 SPOT										0.00	0	16,627,292,00
Total For ELN002										0.00	0	16,627,292,00
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	123.25644				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	122.26555				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	120.38601				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	111.84957				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	113.04367				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 23/12/2021 Spot Bond					0.00000	98.99182				0.00	0	
Total ELN012 SPOT										0.00	0	
Total For ELN012										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	108.25308				0.00	0	
Total ELN013 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 ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	110.06718				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.45500	105.57804	9.45500	105.55154				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			11.19000	11.19000	11.19000	98.23768				0.00	0	763,636,38
Total EMM04 SPOT										0.00	0	763,636,38
Total For EMM04										0.00	0	763,636,38
EMM05 On 17/04/2029 Spot Bond			11.54000	11.54000	11.54000	102.54485				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.52000	105.17732	9.52000	104.16293				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.52000	9.52000	9.52000	104.90558				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.64000	11.64000	11.64000	77.75671				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.72500	10.72500	10.72500	102.98435				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.64000	11.64000	11.64000	97.21089				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.47659				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.42920				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.35495				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond					0.00000	100.34585				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond					0.00000	100.83731				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond					0.00000	100.54853				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 28/05/2024 Spot Bond					0.00000	100.59682				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	100.45667				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF023 On 10/11/2021 Spot Bond					0.00000	100.85296				0.00	0	
Total EPFC47 SPOT										0.00	0	
Total For EPFC47										0.00	0	
EPFC47 On 12/03/2022 Spot Bond					0.00000	100.34271				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.48347				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT002 On 03/06/2024 Spot Bond					0.00000	100.49687				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	99.83490				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.41666				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
EQT006 On 30/10/2023 Spot Bond					0.00000	101.04309			0.00	0	
Total EQT006 SPOT									0.00	0	
Total For EQT006									0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.21068			0.00	0	
Total EQT007 SPOT									0.00	0	
Total For EQT007									0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.75734			0.00	0	
Total ERS3B6 SPOT									0.00	0	
Total For ERS3B6									0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.72325			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.81179			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.73006			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.76410			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA26 On 17/05/2022 Spot Bond					0.00000	100.71239			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA27 On 17/08/2022 Spot Bond					0.00000	100.69601			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	100.79813			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.09500	106.79949	6.09500	106.78206			1,267,760,000,000.00	208,000,000	304,000,000
Total ES23 SPOT									1,267,760,000,000.00	208,000,000	304,000,000
Total For ES23									1,267,760,000,000.00	208,000,000	304,000,000
ES23/R On 25/01/2023 Spot Bond			10.00000	101.98159	10.00000	101.95455			0.00	0	
Total ES23/R2023 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 ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.52000	97.65026	8.52000	97.62789			2,002,200,000,000.00	235,000,000	2,787,129,40
Total ES26 SPOT									2,002,200,000,000.00	235,000,000	2,787,129,40
Total For ES26									2,002,200,000,000.00	235,000,000	2,787,129,40
ES26/R On 02/04/2026 Spot Bond			7.85000	100.10582	7.85000	100.08465			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.54500	74.58144	11.34500	75.60667			122,460,124,000,000.00	10,607,200,000	15,086,870,50
Total ES33 SPOT									122,460,124,000,000.00	10,607,200,000	15,086,870,50
Total For ES33									122,460,124,000,000.00	10,607,200,000	15,086,870,50
ES33/R On 15/09/2033 Spot Bond			7.50000	100.44846	7.50000	100.42804			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.06000	76.96264	11.85500	78.15059			4,775,760,000,000.00	396,000,000	2,132,351,60
Total ES42 SPOT									4,775,760,000,000.00	396,000,000	2,132,351,60
Total For ES42									4,775,760,000,000.00	396,000,000	2,132,351,60
ES42/R On 25/04/2042 Spot Bond			8.50000	103.82408	8.50000	103.80047			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	100.41269			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.26930			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.26256			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.74456			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.70608			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.75826			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.79292				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.05763				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.08132				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.63701				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.97843				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.04605				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	100.65033				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	101.27262				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.46920				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.97413				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB24 On 08/11/2023 Spot Bond					0.00000	104.33529				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.64786				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	100.64164				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.22000	107.08905	9.22000	107.06269				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.40108				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.78605				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.02000	104.30988	8.02000	104.28747				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			0.67000	174.37088	0.67000	174.30712				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			1.84000	321.34866	1.84000	321.22099				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.57500	2.57500	2.57500	153.23535				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.51000	202.62157	3.51000	202.53185				0.00	0	90,000,00
Total FRBI28 SPOT										0.00	0	90,000,00
Total For FRBI28										0.00	0	90,000,00
FRBI29 On 31/03/2029 Spot Bond			4.01000	4.01000	4.01000	107.37956				0.00	0	
Total FRBI29 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 FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.89000	4.89000	4.89000	218.57698				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.24000	91.62631	5.24000	91.58148				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.24000	93.10051	5.24000	93.05510				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			6.64118	6.64118	6.64118	82.03637				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			6.72094	6.72094	6.72094	81.22291				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			3.86000	3.86000	3.86000	147.13351				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	95.62583				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22 On 31/01/2022 Spot Bond			1.32000	174.01217	1.32000	173.94547				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23 On 31/01/2022 Spot Bond			2.18000	173.53986	2.18000	173.46929				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25 On 13/02/2022 Spot Bond					0.00000	101.05882				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	100.35183				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC252 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC255 On 17/07/2027 Spot Bond					0.00000	102.90890				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC256 On 06/08/2023 Spot Bond					0.00000	102.66513				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 30/01/2023 Spot Bond					0.00000	101.08884				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.74488				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond					0.00000	100.66821				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	100.28642				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	112.83277				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	101.16585				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.28774				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	110.85740				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28(O)n 20/12/2022 Spot Bond					0.00000	100.25049				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(O)n 20/06/2022 Spot Bond					0.00000	100.98479				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(O)n 14/05/2024 Spot Bond					0.00000	100.80695				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(O)n 14/05/2024 Spot Bond					0.00000	100.82084				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(O)n 20/06/2024 Spot Bond					0.00000	100.45909				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(O)n 25/04/2023 Spot Bond					0.00000	102.92909				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(O)n 11/11/2024 Spot Bond					0.00000	103.19304				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	100.68810				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(O)n 06/11/2023 Spot Bond					0.00000	101.13088				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(O)n 27/02/2023 Spot Bond					0.00000	100.57226				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(O)n 31/05/2024 Spot Bond					0.00000	102.15664				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(O)n 20/06/2024 Spot Bond					0.00000	100.24525				0.00	0	
Total FRC309 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 FRC309										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.28113				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31 On 20/06/2024 Spot Bond					0.00000	100.30798				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31 On 13/10/2026 Spot Bond					0.00000	100.44367				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31 On 15/09/2033 Spot Bond					0.00000	100.36010				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31 On 31/07/2034 Spot Bond					0.00000	101.10356				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31 On 20/12/2024 Spot Bond					0.00000	100.27767				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31 On 20/12/2026 Spot Bond					0.00000	100.30777				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32 On 20/12/2024 Spot Bond					0.00000	100.45447				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	100.28398				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	100.02700				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 20/12/2022 Spot Bond					0.00000	101.11331				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32 On 30/09/2022 Spot Bond					0.00000	100.08391				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.59485				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.89197				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	101.20977				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.10891				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	103.62807				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.92776				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.18823				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.36310				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.24009				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	101.30057				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	100.33003				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC347 On 27/03/2024 Spot Bond					0.00000	100.69251				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.33954				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	101.18161				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2022 Spot Bond					0.00000	101.07047				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	100.61978				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC352 On 02/05/2023 Spot Bond					0.00000	101.64715				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC353 On 31/07/2023 Spot Bond					0.00000	101.28645				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.28830				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.17403				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.29293				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.87233				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	101.21033				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC359 On 14/11/2022 Spot Bond					0.00000	101.21033				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
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.23791				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.12952				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.09170				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.92857				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.84222				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.99021				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	100.40741				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.66468				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.69854				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.70059				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.28115				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.27526				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	100.71944				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	101.27660				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	100.36202				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	100.36000				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.25466				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.18037				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 16/12/2021 Spot Bond					0.00000	100.12148				0.00	0	
Total FRC380 SPOT										0.00	0	
Total For FRC380										0.00	0	
FRC66 On 31/01/2022 Spot Bond			1.96000	1.96000	1.96000	173.59085				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			1.90000	1.90000	1.90000	173.62404				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			1.91000	1.91000	1.91000	173.61851				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.45000	102.59031	4.45000	102.54221				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRI38 On 31/01/2038 Spot Bond			4.83000	111.24359	4.83000	111.19053				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.08522				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.82395				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.73534				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.33062				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.09813				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.52150				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.96155				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.20322				0.00	0	1,000,000,00
Total FRJ28 SPOT										0.00	0	1,000,000,00
Total For FRJ28										0.00	0	1,000,000,00
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.63874				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.20659				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.42800	4.42800	4.42800	98.33784				0.00	0	
Total FRS100 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 FRS100									0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.80000	4.80000	4.80000	111.61717			2,649,600,000,000.00	552,000,000	276,000,000
Total FRS101 SPOT									2,649,600,000,000.00	552,000,000	276,000,000
Total For FRS101									2,649,600,000,000.00	552,000,000	276,000,000
FRS10 On 23/01/2024 Spot Bond					0.00000	100.57340			0.00	0	
Total FRS103 SPOT									0.00	0	
Total For FRS103									0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	101.01437			0.00	0	
Total FRS104 SPOT									0.00	0	
Total For FRS104									0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.94000	109.69540	4.94000	109.64274			0.00	0	
Total FRS108 SPOT									0.00	0	
Total For FRS108									0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.74000	221.82156	4.74000	221.71612			0.00	0	
Total FRS109 SPOT									0.00	0	
Total For FRS109									0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.08000	107.76209	5.08000	107.70997			0.00	0	
Total FRS110 SPOT									0.00	0	
Total For FRS110									0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.77000	4.77000	4.77000	221.08397			0.00	0	
Total FRS112 SPOT									0.00	0	
Total For FRS112									0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.41000	149.30280	3.41000	149.23725			0.00	0	
Total FRS114 SPOT									0.00	0	
Total For FRS114									0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	128.66802	3.70500	128.61049			0.00	0	
Total FRS115 SPOT									0.00	0	
Total For FRS115									0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.88000	110.53664	4.88000	110.48376			0.00	0	
Total FRS119 SPOT									0.00	0	
Total For FRS119									0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.89000	218.68180	4.89000	218.57698			0.00	0	
Total FRS120 SPOT									0.00	0	
Total For FRS120									0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.94000	217.64713	4.94000	217.54255			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			2.94000	121.52126	2.94000	151.47237				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.97000	217.02921	4.97000	216.92475				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.08000	107.76209	5.08000	107.70997				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.20000	194.58227	4.20000	194.49250				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.83000	98.07639	5.83000	98.02702				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.09000	195.83928	4.09000	195.74950				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.15000	195.15251	4.15000	195.06271				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.48000	206.84269	5.48000	206.74033				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.78000	98.68847	5.78000	98.63892				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.08000	5.08000	5.08000	107.70997				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.06000	108.03577	5.06000	107.98357				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS137 On 31/03/2028 Spot Bond			3.96000	197.33673	3.96000	197.24696				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.25000	211.36311	5.25000	211.25979				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.09000	195.83928	4.09000	195.74950				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.09000	195.83928	4.09000	195.74950				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			3.49100	202.84822	3.49100	202.75848				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			3.71000	147.89699	3.71000	147.83085				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/01/2022 Spot Bond			1.02000	174.17755	1.02000	174.11220				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.44000	191.87146	4.44000	191.78171				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.48000	191.42386	4.48000	191.33410				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.68000	148.03686	3.68000	147.97078				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			3.95500	197.39458	3.95500	197.30481				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.49000	4.49000	4.49000	191.22237				0.00	0	
Total FRS153 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 FRS153										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	6.01794				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17 On 16/10/2022 Spot Bond					0.00000	101.20384				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	101.32720				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	100.25407				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.15265				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 04/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	192.83021				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	149.52835				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	181.16836				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	39.04360				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.85162				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.97844				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.86865				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.64209				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	101.29955				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.73032				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	
FRS218 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	100.22139				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	100.00023				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.24009				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond					0.00000	101.81221				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.84281				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond					0.00000	103.18877				0.00	0	
Total FRS235 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 FRS235										0.00	0	
FRS235 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	
FRS237 On 13/10/2023 Spot Bond					0.00000	111.02275				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 23/10/2025 Spot Bond					0.00000	115.88143				0.00	0	
Total FRS239 SPOT										0.00	0	
Total For FRS239										0.00	0	
FRS239 On 31/03/2032 Spot Bond					0.00000	102.04432				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.99838				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	77.56547				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.68565				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	110.92244				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.16930				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	
FRS245 On 19/01/2024 Spot Bond					0.00000	101.98700				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS248 SPOT										0.00	0	
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	100.85681				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.85866				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	99.61222				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.85309				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.48030				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	108.51513				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	100.28477				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.21527				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS26 On 28/02/2031 Spot Bond					0.00000	100.71001				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.10905				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	108.73063				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.10991				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	106.25404				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	102.90166				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	101.50883				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.10921				0.00	0	
Total FRS273 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 FRS273										0.00	0	
FRS27 On 18/08/2022 Spot Bond					0.00000	100.67857				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS27 On 26/11/2021 Spot Bond					0.00000	100.41983				0.00	0	
Total FRS275 SPOT										0.00	0	
Total For FRS275										0.00	0	
FRS27 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS27 On 12/11/2021 Spot Bond					0.00000	100.25915				0.00	0	
Total FRS277 SPOT										0.00	0	
Total For FRS277										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	100.13720				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	100.33207				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.15358				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	45,000,000.00
Total FRS281 SPOT										0.00	0	45,000,000.00
Total For FRS281										0.00	0	45,000,000.00
FRS36 On 07/12/2023 Spot Bond			1.64000	1.64000	1.64000	322.52646				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.38000	324.35864	1.38000	324.23383				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.38000	1.38000	1.38000	324.23383				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			0.26000	174.59789	0.26000	174.53602				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			0.26000	174.59789	0.26000	174.53602				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.95937				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.78000	103.20190	4.78000	103.15282				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.26000	73.21682	4.26000	112.71072				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.83000	2.83000	2.83000	152.00115				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.11000	3.11000	3.11000	150.65940				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.44000	2.44000	2.44000	317.34505				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.42500	5.42500	5.42500	103.85790				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.49000	115.52306	6.49000	115.50291				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.81000	111.61783	6.81000	111.59753				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.52000	108.25823	7.52000	108.23629				0.00	0	4,934,569,60
Total FRX26 SPOT										0.00	0	4,934,569,60
Total For FRX26										0.00	0	4,934,569,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX27 On 07/03/2027 Spot Bond			7.48000	112.72258	7.48000	112.69972				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.03000	112.77514	8.03000	112.75101				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.81500	107.20717	8.81500	107.18204				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.13000	103.49054	9.13000	103.46543				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.31000	108.18701	9.31000	108.15997				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.65000	81.12849	10.65000	81.10551				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.55220				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.91276				0.00	0	420,000,00
Total FS6A3 SPOT										0.00	0	420,000,00
Total For FS6A3										0.00	0	420,000,00
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.66521				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.63319				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.65494				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.66134				0.00	0	
Total FS7B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For FS7B1										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.65692				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.55363				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.62377				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.65691				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.60724				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.62531				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.87396				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.61000	114.72263	3.61000	114.67158				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.49892				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	101.21150				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.25500	107.03676	6.25500	112.08435				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.69445				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.71605				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.62000	107.24906	6.62000	107.22987				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.87649				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.73738				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.55988				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.83270				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.18217				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.06968				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.34903				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.05851				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.91317				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT31 On 28/02/2024 Spot Bond					0.00000	100.52631				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.82663				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.64032				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.84448				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.74809				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.08803				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.94983				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.81599				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.21695				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.69588				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.12399				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.09935				0.00	0	650,000,00
Total GRT47 SPOT										0.00	0	650,000,00

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 GRT47									0.00	0	650,000,00
GRT48 On 22/04/2026 Spot Bond					0.00000	101.38248			0.00	0	
Total GRT48 SPOT									0.00	0	
Total For GRT48									0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.16203			0.00	0	
Total H10T1 SPOT									0.00	0	
Total For H10T1									0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.32794			0.00	0	
Total H10T2 SPOT									0.00	0	
Total For H10T2									0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.18163			0.00	0	
Total H10T3 SPOT									0.00	0	
Total For H10T3									0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.70359			0.00	0	
Total H10T4 SPOT									0.00	0	
Total For H10T4									0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.84403			0.00	0	
Total H12T2 SPOT									0.00	0	
Total For H12T2									0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.23887			0.00	0	
Total H12T3 SPOT									0.00	0	
Total For H12T3									0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.10182			0.00	0	
Total H12T4 SPOT									0.00	0	
Total For H12T4									0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.51096			0.00	0	
Total HC5T5 SPOT									0.00	0	
Total For HC5T5									0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	98.71031			0.00	0	
Total HILB08 SPOT									0.00	0	
Total For HILB08									0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.64812			0.00	0	
Total HILB09 SPOT									0.00	0	
Total For HILB09									0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.11834			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.54626				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.43110				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.37076				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.09409				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.08827				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.08669				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			1.98000	320.43972	1.98000	320.31119				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.33000	2.33000	2.33000	326.73736				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.20500	102.02555	10.20500	101.99796			758,945,850,000,000.00	74,370,000,000	74,370,000,00	
Total HWAY30 SPOT									8,945,850,000,000.00	74,370,000,000	74,370,000,00	
Total For HWAY30									8,945,850,000,000.00	74,370,000,000	74,370,000,00	
HWAY3 On 28/02/2033 Spot Bond			4.78000	78.19236	4.78000	102.04454			2,351,760,000,000.00	492,000,000	246,000,00	
Total HWAY33 SPOT									2,351,760,000,000.00	492,000,000	246,000,00	
Total For HWAY33									2,351,760,000,000.00	492,000,000	246,000,00	
HWAY3 On 31/07/2034 Spot Bond			11.27500	88.12360	11.27500	88.09734			1,952,830,000,000.00	173,200,000	4,207,633,10	
Total HWAY34 SPOT									1,952,830,000,000.00	173,200,000	4,207,633,10	
Total For HWAY34									1,952,830,000,000.00	173,200,000	4,207,633,10	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.74810	100.00000	10.72444				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.40500	86.86615	11.40500	86.83997				0.00	0	5,020,000,00
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	10.74655	100.00000	10.72290				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.04645				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	101.15988				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.53138				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.26500	154.81490	2.26000	154.77627			396,254,226,123,000.00	174,946,678,200	386,210,423,00	
Total I2025 SPOT									16,254,226,123,000.00	174,946,678,200	386,210,423,00	
Total For I2025									16,254,226,123,000.00	174,946,678,200	386,210,423,00	
I2029 On 31/03/2029 Spot Bond			3.10000	114.34319	3.14000	113.97966			100,424,411,340,000.00	32,394,971,400	232,456,691,50	
Total I2029 SPOT									10,424,411,340,000.00	32,394,971,400	232,456,691,50	
Total For I2029									10,424,411,340,000.00	32,394,971,400	232,456,691,50	
I2033 On 28/02/2033 Spot Bond			3.94000	107.90911	3.95000	107.75278			360,305,269,720,000.00	91,448,038,000	226,895,497,90	
Total I2033 SPOT									10,305,269,720,000.00	91,448,038,000	226,895,497,90	
Total For I2033									10,305,269,720,000.00	91,448,038,000	226,895,497,90	
I2038 On 31/01/2038 Spot Bond			4.16000	121.25677	4.18000	120.88715			719,218,784,960,000.00	172,889,131,000	510,037,797,10	
Total I2038 SPOT									19,218,784,960,000.00	172,889,131,000	510,037,797,10	
Total For I2038									19,218,784,960,000.00	172,889,131,000	510,037,797,10	
I2046 On 31/03/2046 Spot Bond			4.24000	108.05498	4.24000	108.00501			498,143,102,592,000.00	117,486,580,800	311,571,482,70	
Total I2046 SPOT									18,143,102,592,000.00	117,486,580,800	311,571,482,70	
Total For I2046									18,143,102,592,000.00	117,486,580,800	311,571,482,70	
I2050 On 31/12/2050 Spot Bond			4.23000	111.58679	4.24000	111.32887			70,696,731,096,000.00	16,713,175,200	354,393,026,10	
Total I2050 SPOT									10,696,731,096,000.00	16,713,175,200	354,393,026,10	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For I2050									0,696,731,096,000.00	16,713,175,200	354,393,026,13
IBL101 On 24/05/2022 Spot Bond			6.15000	6.15000	6.15000	105.10522			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.03091			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.10000	319.66325	2.10000	319.53400			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.70010			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.62992			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.84983			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.72350			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	99.93502			0.00	0	
Total IBL128 SPOT									0.00	0	
Total For IBL128									0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.57931			0.00	0	
Total IBL129 SPOT									0.00	0	
Total For IBL129									0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.16323			0.00	0	
Total IBL130 SPOT									0.00	0	
Total For IBL130									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.83120			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.55693			0.00	1,680,000,000	840,000,00

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 IBL133 SPOT										0.00	1,680,000,000	840,000,000
Total For IBL133										0.00	1,680,000,000	840,000,000
IBL134 On 17/10/2024 Spot Bond					0.00000	101.22619				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.66808				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.62625				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.86241				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.81460				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.63896				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.63573				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.24964				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.02913				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.53532				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.55815				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL150 On 26/08/2022 Spot Bond					0.00000	97.69964				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.63604				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.98554				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.94485				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.97635				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.80229				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.95893				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.86421				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.03013				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	99.91023				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.66561				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.68908				0.00	0	
Total IBL168 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 IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.06230				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.10006				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL179 On 15/11/2021 Spot Bond					0.00000	100.68129				0.00	0	
Total IBL179 SPOT										0.00	0	
Total For IBL179										0.00	0	
IBL180 On 19/11/2021 Spot Bond					0.00000	100.62137				0.00	0	
Total IBL180 SPOT										0.00	0	
Total For IBL180										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.57238				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.59243				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL183 On 30/11/2021 Spot Bond					0.00000	100.47017				0.00	0	
Total IBL183 SPOT										0.00	0	
Total For IBL183										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.35322				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.36558				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL36 On 31/01/2022 Spot Bond			0.34000	0.34000	0.34000	174.49130				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.79500	108.83700	6.79500	108.81724				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			0.61000	174.40406	0.61000	174.34058				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.22500	108.89492	5.22500	108.87965				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.33838				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.42000	106.56409	8.42000	106.54021				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.09000	111.18906	10.09000	111.40116				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.45614				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.14000	110.34377	9.14000	110.31682				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.26620				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.76379				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.79175				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.41891				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.85274				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.32398				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.01258				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.22580				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.87646				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.15318				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.31677				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.87000	105.16352	7.87000	105.14135				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	101.57608				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.58514				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.15470				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.60622				0.00	0	
Total INLV06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	98.21030				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	101.28231				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.57856				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.29885				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.21276				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.21654				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.11970				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.54122				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.92762				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.22574				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.85288				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.86818				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.13362				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.63616				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.02490				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.35205				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC35 On 10/11/2021 Spot Bond					0.00000	100.66104				0.00	0	
Total IPFC35 SPOT										0.00	0	
Total For IPFC35										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.29417				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.49669	2.75000	100.48918				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.85000	187.33927	4.85000	187.24958				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.52703				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV039 On 31/01/2022 Spot Bond			1.76000	1.76000	1.76000	173.70151				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	101.36277				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV043 On 21/11/2021 Spot Bond			8.17000	8.17000	8.17000	105.16716				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.40532				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			1.21000	174.07278	1.21000	174.00657				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.10621				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.74231				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.75000	188.43335	4.75000	188.34362				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.65000	104.26028	6.65000	104.24149				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.92479				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	100.86306				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	101.10348				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.50138				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.89412				0.00	0	
Total IVC145 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 IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.93814				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.21982				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.48471				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	100.47237				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.43473				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	100.55589				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.30408				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.46439				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.20798				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	99.92366				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.78097				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.38337				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.23303				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.16733	7.40000	102.14706				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC187 On 27/11/2021 Spot Bond					0.00000	100.62964				0.00	0	
Total IVC187 SPOT										0.00	0	
Total For IVC187										0.00	0	
IVC188 On 02/12/2021 Spot Bond					0.00000	100.58566				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.79463				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	100.32162				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.32105	7.23000	101.30149				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.09808				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.00764				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC199 On 26/02/2022 Spot Bond					0.00000	100.57713				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.75043	7.45000	100.73007				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.48708				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	109.00525	3.91012	103.77931				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVZ062 On 07/10/2021 Spot Bond			4.00000	4.00000	4.00000	99.93429				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	99.78130				0.00	0	
Total IVZ063 SPOT										0.00	0	
Total For IVZ063										0.00	0	
IVZ064 On 28/10/2021 Spot Bond			4.00000	4.00000	4.00000	99.70498				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	99.61954				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	99.54156				0.00	0	
Total IVZ066 SPOT										0.00	0	
Total For IVZ066										0.00	0	
IVZ067 On 25/11/2021 Spot Bond			4.10000	4.10000	4.10000	99.38599				0.00	0	
Total IVZ067 SPOT										0.00	0	
Total For IVZ067										0.00	0	
IVZ068 On 02/12/2021 Spot Bond			4.15000	4.15000	4.15000	99.30000				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	99.22159				0.00	0	
Total IVZ069 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 IVZ069										0.00	0	
IVZ070 On 15/12/2021 Spot Bond			4.15000	4.15000	4.15000	99.15447				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	98.89616				0.00	0	
Total IVZ071 SPOT										0.00	0	
Total For IVZ071										0.00	0	
IVZ072 On 13/01/2022 Spot Bond			4.20000	4.20000	4.20000	98.81744				0.00	0	
Total IVZ072 SPOT										0.00	0	
Total For IVZ072										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.31027				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP007 On 26/10/2021 Spot Bond			6.13500	104.77938	6.13500	104.76183				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.22197				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.77813				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.15411				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.95323				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	101.16642				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.26213				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	99.99795				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	101.07251				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.32894				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.33006				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	102.02561				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.62000	121.82080	8.62000	121.79286				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	100.62970				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.64500	103.44108	6.64500	103.42250				0.00	0	1,000,000.00
Total LGL06 SPOT										0.00	0	1,000,000.00
Total For LGL06										0.00	0	1,000,000.00
LGL07 On 04/10/2022 Spot Bond					0.00000	100.97423				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.32194				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.25248				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL10 On 08/10/2025 Spot Bond					0.00000	99.46431				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.46557				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.45910				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.34915				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.69969				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.71887				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.60447				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	100.34822				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06 On 17/11/2021 Spot Bond					0.00000	100.60062				0.00	0	
Total MBF067 SPOT										0.00	0	
Total For MBF067										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.64831				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06 On 28/05/2022 Spot Bond					0.00000	100.44821				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.79607				0.00	0	
Total MBF070 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 MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.25192				0.00	0	1,810,000,00
Total MBF071 SPOT										0.00	0	1,810,000,00
Total For MBF071										0.00	0	1,810,000,00
MBP03 On 02/11/2022 Spot Bond					0.00000	101.48703				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.61409				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.95764				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.49489				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.73335				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.55623				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.12010				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.12254				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.86095				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.59200				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.11843				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	112.87241				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.98500	105.60807	5.98500	105.59116				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.52031				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.38440				0.00	0	50,000,00
Total MMIG07 SPOT										0.00	0	50,000,00
Total For MMIG07										0.00	0	50,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	101.32001				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.52000	106.16735	8.52000	106.14315				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.44331				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.77000	96.08157	8.77000	96.16269				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.74382				0.00	1,700,000,000	1,300,000,00
Total MTN07 SPOT										0.00	1,700,000,000	1,300,000,00
Total For MTN07										0.00	1,700,000,000	1,300,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	100.66362				0.00	500,000,000	500,000,00
Total MTN09 SPOT										0.00	500,000,000	500,000,00
Total For MTN09										0.00	500,000,000	500,000,00
MTN10 On 11/10/2024 Spot Bond					0.00000	101.28159				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN12 On 04/06/2023 Spot Bond					0.00000	100.83341				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.18469				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.82195				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.85297				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.39017				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.13568				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.84010				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.43710				0.00	0	12,000,000,00
Total MTN19 SPOT										0.00	0	12,000,000,00
Total For MTN19										0.00	0	12,000,000,00
MTN20 On 07/09/2026 Spot Bond					0.00000	100.25251				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.83730				0.00	0	315,000,00
Total MTN21 SPOT										0.00	0	315,000,00
Total For MTN21										0.00	0	315,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	101.17057				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.46500	100.86082	8.46500	100.83810				0.00	0	
Total MTN23 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 MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.26465				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.27933				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.14602				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	100.94018				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.30529				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.32537				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.29204				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.09279				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR On 22/11/2021 Spot Bond					0.00000	100.68610				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	100.68610				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.73395				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR On 22/02/2024 Spot Bond					0.00000	100.73388				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.77216				0.00	488,184,000	244,092,00
Total N6D26 SPOT										0.00	488,184,000	244,092,00
Total For N6D26										0.00	488,184,000	244,092,00
N6E26 On 20/03/2026 Spot Bond					0.00000	100.26048				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.33399				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.60138				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.22707				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.29067				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.34463				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.39414				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.38500	105.14386	6.38500	105.12590				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.73500	107.41339	6.73500	107.39406				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.40000	106.10850	9.40000	106.08203				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG01 On 29/04/2022 Spot Bond					0.00000	101.09834				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.05858				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.96081				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.15855				0.00	440,000,000	220,000,000
Total NBG04G SPOT										0.00	440,000,000	220,000,000
Total For NBG04G										0.00	440,000,000	220,000,000
NBG05 On 25/10/2024 Spot Bond					0.00000	100.98014				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.96334				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.30000	108.15374	6.30000	108.13521				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.60000	102.39974	5.60000	102.38434				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.79500	109.22250	6.79500	109.20268				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			7.99000	111.90340	7.99000	111.87945				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.13000	105.56065	6.13000	105.54324				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.30500	115.46780	7.30500	115.44516				0.00	0	
Total NBK20A 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 NBK20A									0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.33500	112.59757	8.33500	112.57259			716,810,000,000.00	86,000,000	43,000,00
Total NBK21A SPOT									716,810,000,000.00	86,000,000	43,000,00
Total For NBK21A									716,810,000,000.00	86,000,000	43,000,00
NBK22 On 19/11/2022 Spot Bond			5.22500	109.03739	5.22500	109.02212			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.00500	117.04383	7.00500	117.02194			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.04500	117.91945	8.04500	117.89418			0.00	0	1,000,000,00
Total NBK24A SPOT									0.00	0	1,000,000,00
Total For NBK24A									0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	100.81543			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.71000	5.71000	5.71000	107.84216			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.06200			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	39.41839	100.00000	39.33162			7,000,000,000,000.00	70,000,000	35,000,00
Total NBK26A SPOT									7,000,000,000,000.00	70,000,000	35,000,00
Total For NBK26A									7,000,000,000,000.00	70,000,000	35,000,00
NBK26 On 22/04/2026 Spot Bond					0.00000	103.83168			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.22500	115.53007	8.22500	115.50476			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.66500	109.19641	5.66500	109.17983			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.41500	114.22165	7.41500	114.19906			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.08500	108.88711	6.08500	108.86936				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.80500	110.85043	5.80500	110.83320				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.10380				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.55555				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.66833				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	74.29731				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.96066				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.00278				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.35247				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	101.41722				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	101.67221				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK47I On 15/02/2028 Spot Bond					0.00000	103.05009				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.77124				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.48613				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.75041				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.76925				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.34987				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.19642				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.32928				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.96398				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.89295				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.99399				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.36113				0.00	0	
Total NBKB58 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 NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.79109				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.98728				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.68363				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.04966				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.18704				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.25614				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	103.27102	9.36500	103.24492				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.25398				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.40000	102.82186	9.40000	102.79577				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.25614				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.25948				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.26381				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.35111				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.35111				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.62724				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.74014				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.51221				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.93835				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.44791				0.00	0	57,400,00
Total NGL04 SPOT										0.00	0	57,400,00
Total For NGL04										0.00	0	57,400,00
NGL05 On 26/07/2023 Spot Bond					0.00000	103.25323				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.69724				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.18500				0.00	0	
Total NGL07 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 NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.89140				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.45114				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.61668				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.86044				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.29620				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.45778				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.69089				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.37147				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	102.95993				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.45417				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.43269				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.12917				0.00	1,000,000,000	10,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM007 SPOT										0.00	1,000,000,000	10,000,000,00
Total For NHM007										0.00	1,000,000,000	10,000,000,00
NHM00 On 26/04/2022 Spot Bond					0.00000	102.75101				0.00	0	10,000,000,00
Total NHM009 SPOT										0.00	0	10,000,000,00
Total For NHM009										0.00	0	10,000,000,00
NHM01 On 24/05/2022 Spot Bond					0.00000	102.28299				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.39582				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.86968				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.44845				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.22682				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.99512				0.00	0	1,000,000,00
Total NHM018 SPOT										0.00	0	1,000,000,00
Total For NHM018										0.00	0	1,000,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	101.07207				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	100.86578				0.00	0	10,000,000,00
Total NHM020 SPOT										0.00	0	10,000,000,00
Total For NHM020										0.00	0	10,000,000,00
NI202 On 07/12/2033 Spot Bond			4.94000	4.94000	4.94000	217.54255				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.46000	3.46000	3.46000	203.12891				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NI25	On	31/01/2025	Spot Bond			3.01500	3.01500	3.01500	151.11308			0.00	0	
Total NI25 SPOT												0.00	0	
Total For NI25												0.00	0	
NI29	On	31/03/2029	Spot Bond			3.43500	3.43500	3.43500	111.69220			0.00	0	
Total NI29 SPOT												0.00	0	
Total For NI29												0.00	0	
NI33	On	28/02/2033	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NI33 SPOT												0.00	0	
Total For NI33												0.00	0	
NI38	On	31/01/2038	Spot Bond			4.93000	4.93000	4.93000	109.78238			0.00	0	
Total NI38 SPOT												0.00	0	
Total For NI38												0.00	0	
NILB11	On	31/01/2025	Spot Bond			3.12000	3.12000	3.12000	150.61174			0.00	0	
Total NILB11 SPOT												0.00	0	
Total For NILB11												0.00	0	
NILB12	On	07/12/2033	Spot Bond			3.45000	201.43389	3.45000	201.34512			0.00	0	
Total NILB12 SPOT												0.00	0	
Total For NILB12												0.00	0	
NILB13	On	31/01/2025	Spot Bond			2.92000	2.92000	2.92000	151.56836			0.00	0	
Total NILB13 SPOT												0.00	0	
Total For NILB13												0.00	0	
NILB14	On	31/03/2028	Spot Bond			3.10500	3.10500	3.10500	207.42601			0.00	0	
Total NILB14 SPOT												0.00	0	
Total For NILB14												0.00	0	
NILB15	On	31/03/2028	Spot Bond			3.25000	205.74818	3.25000	205.65853			0.00	0	
Total NILB15 SPOT												0.00	0	
Total For NILB15												0.00	0	
NILB17	On	31/01/2038	Spot Bond			5.04500	108.24156	5.04500	108.18931			0.00	0	
Total NILB17 SPOT												0.00	0	
Total For NILB17												0.00	0	
NN014	On	10/09/2024	Spot Bond					0.00000	101.71498			0.00	0	
Total NN014 SPOT												0.00	0	
Total For NN014												0.00	0	
NN016	On	20/03/2024	Spot Bond					0.00000	100.48914			0.00	0	
Total NN016 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 NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.13014				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	134.68797				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.83801				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.95025				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.33724				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.68713				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.98746				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.94899				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	119.34033				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.11478				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.69800				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.62575				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	143.88467				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.99670				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	143.67653				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	135.37876				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.35962				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	123.47221				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.66634				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	97.85695				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	94.79259				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.99831				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.37836				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN075 On 18/03/2024 Spot Bond					0.00000	100.73750				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.07278				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.54231				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.19344				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.68388				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.26403				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.44067				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.34455				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.26403				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	101.19759				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	119.76000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	116.06000				0.00	0	
Total NNF014 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 NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	121.73000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	120.30000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	119.37522				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	112.81664				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 18/11/2021 Spot Bond					0.00000	100.66904				0.00	0	
Total NNF021 SPOT										0.00	0	
Total For NNF021										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	91.37979				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/04/2022 Spot Bond					0.00000	105.95022				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	112.81664				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 19/04/2022 Spot Bond					0.00000	105.93803				0.00	0	
Total NNF031 SPOT										0.00	0	
Total For NNF031										0.00	0	
NNF03 On 29/12/2021 Spot Bond					0.00000	100.10566				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/10/2021 Spot Bond					0.00000	100.98871				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF040 SPOT										0.00	0	
Total For NNF040										0.00	0	
NNF040 On 20/10/2021 Spot Bond					0.00000	100.98871				0.00	0	
Total NNF041 SPOT										0.00	0	
Total For NNF041										0.00	0	
NNF041 On 20/07/2026 Spot Bond					0.00000	93.29089				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF042 On 26/10/2021 Spot Bond					0.00000	101.93616				0.00	0	
Total NNF043 SPOT										0.00	0	
Total For NNF043										0.00	0	
NNF043 On 29/10/2021 Spot Bond					0.00000	101.91000				0.00	0	
Total NNF044 SPOT										0.00	0	
Total For NNF044										0.00	0	
NNF044 On 29/10/2021 Spot Bond					0.00000	100.89455				0.00	0	
Total NNF045 SPOT										0.00	0	
Total For NNF045										0.00	0	
NNF045 On 04/08/2026 Spot Bond					0.00000	93.90513				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF046 On 05/11/2021 Spot Bond					0.00000	101.85068				0.00	0	
Total NNF047 SPOT										0.00	0	
Total For NNF047										0.00	0	
NNF047 On 05/05/2022 Spot Bond					0.00000	100.79316				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF048 On 08/11/2021 Spot Bond					0.00000	100.77187				0.00	0	
Total NNF049 SPOT										0.00	0	
Total For NNF049										0.00	0	
NNF049 On 12/11/2021 Spot Bond					0.00000	100.72603				0.00	0	
Total NNF050 SPOT										0.00	0	
Total For NNF050										0.00	0	
NNF050 On 18/11/2021 Spot Bond					0.00000	100.64103				0.00	0	
Total NNF051 SPOT										0.00	0	
Total For NNF051										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF05: On 22/02/2022 Spot Bond					0.00000	100.63018				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05: On 23/11/2021 Spot Bond					0.00000	100.57203				0.00	0	
Total NNF053 SPOT										0.00	0	
Total For NNF053										0.00	0	
NNF05: On 30/11/2021 Spot Bond					0.00000	100.47510				0.00	0	
Total NNF054 SPOT										0.00	0	
Total For NNF054										0.00	0	
NNF05: On 08/12/2021 Spot Bond					0.00000	100.35748				0.00	0	
Total NNF055 SPOT										0.00	0	
Total For NNF055										0.00	0	
NNF05: On 13/12/2021 Spot Bond					0.00000	100.29018				0.00	0	
Total NNF056 SPOT										0.00	0	
Total For NNF056										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.20035				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.18884				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.18884				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	104.44649				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 28/03/2022 Spot Bond					0.00000	100.10996				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06: On 29/12/2021 Spot Bond					0.00000	100.09564				0.00	0	
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF06: On 29/12/2021 Spot Bond					0.00000	100.09658				0.00	0	
Total NNF062 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 NNF062										0.00	0	
NNF06: On 04/01/2022 Spot Bond					0.00000	100.06933				0.00	0	
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	131.66721				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	85.16694				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2022 Spot Bond					0.00000	100.67895				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.68023				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.61971				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.50656				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	111.35322				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.72811				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2022 Spot Bond					0.00000	100.69810				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	100.56019				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	113.46521				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.57805				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.80500	110.81949	6.80500	110.79935				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.31000	202.64080	2.31000	202.55771			263,340,000,000.00		114,000,000	57,000,00
Total NRA023 SPOT									263,340,000,000.00		114,000,000	57,000,00
Total For NRA023									263,340,000,000.00		114,000,000	57,000,00
NRA02 On 30/11/2028 Spot Bond			9.70500	117.19055	9.70500	117.16021			7,065,240,000,000.00		728,000,000	604,000,00
Total NRA028 SPOT									7,065,240,000,000.00		728,000,000	604,000,00
Total For NRA028									7,065,240,000,000.00		728,000,000	604,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	16.56963	100.00000	16.53296			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	100.39145			0.00		0	
Total NTC21 SPOT									0.00		0	
Total For NTC21									0.00		0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.13681			0.00		0	360,000,00
Total NTC23 SPOT									0.00		0	360,000,00
Total For NTC23									0.00		0	360,000,00
NTC26 On 07/12/2023 Spot Bond					0.00000	100.62738			0.00	400,000,000		400,000,00
Total NTC26 SPOT									0.00	400,000,000		400,000,00
Total For NTC26									0.00	400,000,000		400,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	100.32779			0.00		0	
Total NTC27 SPOT									0.00		0	
Total For NTC27									0.00		0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.33208			0.00		0	
Total NTC28 SPOT									0.00		0	
Total For NTC28									0.00		0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.24434			0.00		0	
Total NTC29 SPOT									0.00		0	
Total For NTC29									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.40270				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.66958				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	100.24537				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.44927				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.97500	102.42695	5.97500	102.41063				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.60000	110.55257	7.60000	110.52978				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			6.20000	104.89629	6.20000	104.87860				0.00	0	738,500,00
Total OML09 SPOT										0.00	0	738,500,00
Total For OML09										0.00	0	738,500,00
OML10 On 14/09/2025 Spot Bond			7.94500	112.02873	7.94500	112.00462				0.00	0	665,000,00
Total OML10 SPOT										0.00	0	665,000,00
Total For OML10										0.00	0	665,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.26618				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.24431				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.19185				0.00	0	
Total OML13 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 OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.68523				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.67770				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.34861				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.12199				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.57157				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	99.97299				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.58360				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.71884				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.80826				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.82103				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.83380				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.72000	114.80719	7.62000	115.23746			587,036,494,360,000.00	1,500,911,463,000	1,250,654,006,10	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total R186 SPOT									17,036,494,360,000.00	500,911,463,000	250,654,006,100
Total For R186									17,036,494,360,000.00	500,911,463,000	250,654,006,100
R197 On 07/12/2023 Spot Bond			1.03000	326.67317	1.03000	326.55054			211,208,903,846,000.00	205,057,188,200	62,359,142,100
Total R197 SPOT									11,208,903,846,000.00	205,057,188,200	62,359,142,100
Total For R197									11,208,903,846,000.00	205,057,188,200	62,359,142,100
R202 On 07/12/2033 Spot Bond			3.90500	240.32646	3.94000	239.40576			552,273,881,021,500.00	141,427,370,300	185,553,298,400
Total R202 SPOT									12,273,881,021,500.00	141,427,370,300	185,553,298,400
Total For R202									12,273,881,021,500.00	141,427,370,300	185,553,298,400
R2023 On 28/02/2023 Spot Bond			5.15000	104.24784	5.13500	104.25372			406,983,766,805,000.00	467,375,488,700	1,023,615,234,700
Total R2023 SPOT									16,983,766,805,000.00	467,375,488,700	1,023,615,234,700
Total For R2023									16,983,766,805,000.00	467,375,488,700	1,023,615,234,700
R2030 On 31/01/2030 Spot Bond			9.39000	93.55590	9.22500	94.42817			425,970,106,225,000.00	1,216,823,227,500	1,869,697,168,700
Total R2030 SPOT									15,970,106,225,000.00	216,823,227,500	369,697,168,700
Total For R2030									15,970,106,225,000.00	216,823,227,500	369,697,168,700
R2032 On 31/03/2032 Spot Bond			10.06500	88.56511	9.89000	89.57800			607,680,888,430,000.00	1,153,271,822,000	1,825,844,149,800
Total R2032 SPOT									17,680,888,430,000.00	153,271,822,000	325,844,149,800
Total For R2032									17,680,888,430,000.00	153,271,822,000	325,844,149,800
R2035 On 28/02/2035 Spot Bond			10.62000	88.56485	10.41500	89.87140			367,969,546,652,000.00	1,258,754,194,600	1,295,278,286,400
Total R2035 SPOT									17,969,546,652,000.00	258,754,194,600	295,278,286,400
Total For R2035									17,969,546,652,000.00	258,754,194,600	295,278,286,400
R2037 On 31/01/2037 Spot Bond			10.82500	84.34021	10.63000	85.58502			963,952,612,437,500.00	643,321,257,500	1,602,987,807,400
Total R2037 SPOT									13,952,612,437,500.00	643,321,257,500	502,987,807,400
Total For R2037									13,952,612,437,500.00	643,321,257,500	502,987,807,400
R2040 On 31/01/2040 Spot Bond			11.00500	85.97698	10.79500	87.40664			453,624,679,165,000.00	313,823,233,000	906,506,876,300
Total R2040 SPOT									13,624,679,165,000.00	313,823,233,000	906,506,876,300
Total For R2040									13,624,679,165,000.00	313,823,233,000	906,506,876,300
R2044 On 31/01/2044 Spot Bond			11.02000	82.87102	10.82000	84.25656			283,579,984,116,000.00	297,965,515,800	1,932,204,451,200
Total R2044 SPOT									13,579,984,116,000.00	297,965,515,800	932,204,451,200
Total For R2044									13,579,984,116,000.00	297,965,515,800	932,204,451,200
R2048 On 28/02/2048 Spot Bond			10.95000	81.98868	10.74500	83.45666			109,649,737,640,000.00	3,662,981,711,200	1,641,386,892,200
Total R2048 SPOT									19,649,737,640,000.00	662,981,711,200	541,386,892,200
Total For R2048									19,649,737,640,000.00	662,981,711,200	541,386,892,200
R209 On 31/03/2036 Spot Bond			10.59500	68.30392	10.39500	69.41458			504,239,016,575,000.00	519,512,885,000	772,198,892,200
Total R209 SPOT									14,239,016,575,000.00	519,512,885,000	772,198,892,200
Total For R209									14,239,016,575,000.00	519,512,885,000	772,198,892,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R210 On 31/03/2028 Spot Bond			2.74000	212.04146	2.75000	211.82648			30,878,426,164,000.00	11,269,498,600	102,203,770,90
Total R210 SPOT									10,878,426,164,000.00	11,269,498,600	102,203,770,90
Total For R210									10,878,426,164,000.00	11,269,498,600	102,203,770,90
R212 On 31/01/2022 Spot Bond			0.03000	174.75884	0.01000	174.67588			(24,338,823,330,000.00)	811,294,111,000	625,723,343,10
Total R212 SPOT									14,338,823,330,000.00	811,294,111,000	625,723,343,10
Total For R212									14,338,823,330,000.00	811,294,111,000	625,723,343,10
R213 On 28/02/2031 Spot Bond			9.76500	83.94495	9.59000	84.87166			458,549,721,278,500.00	558,991,266,900	743,552,897,90
Total R213 SPOT									18,549,721,278,500.00	558,991,266,900	743,552,897,90
Total For R213									18,549,721,278,500.00	558,991,266,900	743,552,897,90
R214 On 28/02/2041 Spot Bond			10.99000	64.92305	10.78500	66.07891			302,488,455,211,000.00	846,450,268,900	792,054,839,10
Total R214 SPOT									12,488,455,211,000.00	846,450,268,900	792,054,839,10
Total For R214									12,488,455,211,000.00	846,450,268,900	792,054,839,10
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.52567			0.00	0	
Total RDFB09 SPOT									0.00	0	
Total For RDFB09									0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.13717			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.77276			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.87958			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.63264			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.77728			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.15632			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.82532			0.00	0	
Total RDFB18 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 RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.34659				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.20708				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.21650				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.10550				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.98404				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.25936				0.00	0	4,000,000,00
Total RDFB24 SPOT										0.00	0	4,000,000,00
Total For RDFB24										0.00	0	4,000,000,00
RDFB2 On 28/11/2024 Spot Bond					0.00000	99.56924				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.13190				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.07382				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.30382				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	101.10073				0.00	0	50,000,00
Total RED151 SPOT										0.00	0	50,000,00
Total For RED151										0.00	0	50,000,00
RED16 On 07/12/2021 Spot Bond					0.00000	100.79641				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.74424				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.72034				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.47523				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.21198				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.65495				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	99.94248				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.58436				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.24088				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.21353				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.86845				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.25240				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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			6.81500	108.43718	6.81500	108.41733				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.64000	96.63552	11.64000	96.60565				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.89000	101.64346	10.89000	101.61402			239,580,000,000.00		22,000,000	11,000,000
Total RW31 SPOT									239,580,000,000.00		22,000,000	11,000,000
Total For RW31									239,580,000,000.00		22,000,000	11,000,000
RWL26 On 30/06/2026 Spot Bond					0.00000	100.17837				0.00	100,000,000	100,000,000
Total RWL26 SPOT										0.00	100,000,000	100,000,000
Total For RWL26										0.00	100,000,000	100,000,000
RWL28 On 30/06/2028 Spot Bond			9.91500	101.58230	9.91500	101.55545				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.29500	108.03097	5.29500	108.01563				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	100.93398				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.98180				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.39000	114.17146	7.39000	114.14894				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.55604				0.00	0	
Total SBS21 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 SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.27000	109.68457	6.27000	109.66618			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.44500	105.90684	7.44500	105.88580			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.75000	112.31606	7.75000	112.29273			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			6.59500	109.75426	6.59500	109.73459			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			6.72500	108.62584	6.72500	108.60631			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.75000	107.40883	8.75000	107.38384			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.19000	103.82327	4.19000	103.81141			0.00	0	
Total SBS4 SPOT									0.00	0	
Total For SBS4									0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.40000	108.82224	5.40000	108.80649		4,363,200,000,000.00	808,000,000	404,000,000	
Total SBS41 SPOT								4,363,200,000,000.00	808,000,000	404,000,000	
Total For SBS41								4,363,200,000,000.00	808,000,000	404,000,000	
SBS42 On 12/11/2025 Spot Bond			7.15000	116.47437	7.15000	116.45214		0.00	0	0	
Total SBS42 SPOT								0.00	0	0	
Total For SBS42								0.00	0	0	
SBS43 On 12/11/2027 Spot Bond			7.94000	118.04546	7.94000	118.02048		0.00	0	0	
Total SBS43 SPOT								0.00	0	0	
Total For SBS43								0.00	0	0	
SBS46 On 15/02/2023 Spot Bond			5.55000	108.09317	5.55000	108.07709		0.00	0	0	
Total SBS46 SPOT								0.00	0	0	
Total For SBS46								0.00	0	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.01458		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 SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.26646				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.30500	103.31400	4.30500	103.30198				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	109.34969				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.55365				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.86491				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.90747				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.90500	105.52294	4.90500	105.50897				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.04221				0.00	0	500,000,00
Total SBS57 SPOT										0.00	0	500,000,00
Total For SBS57										0.00	0	500,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	103.15380				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.58937				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.66564				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS63 On 31/01/2026 Spot Bond					0.00000	101.48679				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.08337				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.48648				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.37016				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.03027				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.03194				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.51626				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.43000	324.02973	1.43000	323.90459				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.89000	4.89000	4.89000	218.57698				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.63084				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.65241				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	101.88312				0.00	0	40,545,000.00
Total SBT101 SPOT										0.00	0	40,545,000.00

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 SBT101										0.00	0	40,545,000,00
SBT101 On 30/09/2022 Spot Bond					0.00000	103.25925				0.00	0	33,200,000,00
Total SBT102 SPOT										0.00	0	33,200,000,00
Total For SBT102										0.00	0	33,200,000,00
SBT102 On 31/03/2024 Spot Bond					0.00000	103.49608				0.00	0	2,500,000,00
Total SBT103 SPOT										0.00	0	2,500,000,00
Total For SBT103										0.00	0	2,500,000,00
SBT103 On 30/09/2025 Spot Bond					0.00000	104.17057				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT104 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	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.42504				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT201 On 03/12/2023 Spot Bond					0.00000	102.16788				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT202 On 03/12/2023 Spot Bond			6.50500	111.26897	6.50500	111.24951				0.00	0	3,500,000,00
Total SBT203 SPOT										0.00	0	3,500,000,00
Total For SBT203										0.00	0	3,500,000,00
SBT203 On 16/04/2024 Spot Bond					0.00000	100.27107				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	101.78758				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT206 On 25/06/2025 Spot Bond					0.00000	106.19462				0.00	0	2,170,000,00
Total SBT207 SPOT										0.00	0	2,170,000,00
Total For SBT207										0.00	0	2,170,000,00
SBT207 On 28/11/2025 Spot Bond					0.00000	101.52875				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	100.29136				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.13033				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.74422				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.77062				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.56000	105.79886	8.56000	100.43397				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.77211				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.86247				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.79988				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.79292				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.84847				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.77910				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.84847				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.83457				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.93173				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.32204				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.87623				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.86927				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.93500	106.67777	6.93500	106.65789				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.67492				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.58414				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.80513				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.01660				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.62988				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.60113				0.00	0	
Total SPDA14 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 SPDA14									0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.61551			0.00	0	
Total SPDA15 SPOT									0.00	0	
Total For SPDA15									0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.18005			0.00	0	
Total SPG004 SPOT									0.00	0	
Total For SPG004									0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.45059			0.00	0	
Total SPG005 SPOT									0.00	0	
Total For SPG005									0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.28039			0.00	0	
Total SPG006 SPOT									0.00	0	
Total For SPG006									0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.48760			0.00	0	
Total SPG007 SPOT									0.00	0	
Total For SPG007									0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.32196			0.00	400,000,000	200,000,000
Total SPG008 SPOT									0.00	400,000,000	200,000,000
Total For SPG008									0.00	400,000,000	200,000,000
SPG00 On 15/10/2024 Spot Bond					0.00000	100.09667			0.00	0	
Total SPG009 SPOT									0.00	0	
Total For SPG009									0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.64967			0.00	0	
Total SPG010 SPOT									0.00	0	
Total For SPG010									0.00	0	
SPGC0 On 01/12/2021 Spot Bond					0.00000	100.47154			0.00	0	
Total SPGC02 SPOT									0.00	0	
Total For SPGC02									0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.32306			0.00	0	
Total SSA07 SPOT									0.00	0	
Total For SSA07									0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.09176			0.00	0	
Total SSA08 SPOT									0.00	0	
Total For SSA08									0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.67500	3.67500	3.67500	147.99412			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011 On 21/12/2026 Spot Bond			7.59500	115.37483	7.59500	115.35133				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN017 On 28/02/2031 Spot Bond			9.08000	87.73919	9.08000	87.71767				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN021 On 07/12/2023 Spot Bond					0.00000	97.92497				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN029 On 13/10/2023 Spot Bond					0.00000	99.90124				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			6.53500	105.90861	6.53500	105.89000				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			4.88000	110.53664	4.88000	110.48376				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	99.60228				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	101.08616				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.46162				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN047 On 08/12/2023 Spot Bond			2.06000	2.06000	2.06000	319.79279				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	101.09258				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05: On 03/11/2022 Spot Bond					0.00000	100.96548				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.01184				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.06000	3.06000	3.06000	150.89798				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.08000	5.08000	5.08000	107.70997				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			3.98000	3.98000	3.98000	107.59990				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.93000	3.93000	3.93000	197.59436				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.57971				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.56865				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.54140				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.33246				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.32449				0.00	0	
Total SSN074 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 SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.78347				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.70654				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.25277				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	99.89884				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.64056				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.38756				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.96146				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.81500	4.81500	4.81500	220.13979				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.11946				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	102.16419				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.46933				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.62266				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.46467				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.89000	90.90933	9.89000	90.88548				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 28/11/2021 Spot Bond					0.00000	100.47786				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN101 On 21/12/2026 Spot Bond					0.00000	100.28546				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			3.97500	95.45661	3.97500	197.07349				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			4.99500	90.20461	4.99500	216.41151				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	100.85458				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN106 On 10/02/2023 Spot Bond					0.00000	100.80630				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 31/03/2024 Spot Bond					0.00000	100.11789				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 11/12/2021 Spot Bond					0.00000	100.29293				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN120 On 31/08/2024 Spot Bond					0.00000	100.44850				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12: On 22/11/2021 Spot Bond					0.00000	100.62764				0.00	0	
Total SSN122 SPOT										0.00	0	
Total For SSN122										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	100.60729				0.00	0	2,500,000,00
Total SSN123 SPOT										0.00	0	2,500,000,00
Total For SSN123										0.00	0	2,500,000,00
SSN12: On 26/11/2021 Spot Bond					0.00000	100.54127				0.00	0	
Total SSN124 SPOT										0.00	0	
Total For SSN124										0.00	0	
SSN12: On 30/11/2021 Spot Bond					0.00000	100.47806				0.00	0	
Total SSN125 SPOT										0.00	0	
Total For SSN125										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	100.46099				0.00	0	
Total SSN126 SPOT										0.00	0	
Total For SSN126										0.00	0	
SSN12: On 01/12/2021 Spot Bond					0.00000	100.46194				0.00	0	
Total SSN127 SPOT										0.00	0	
Total For SSN127										0.00	0	
SSN12: On 15/12/2021 Spot Bond					0.00000	100.27450				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	
SSN12: On 21/12/2021 Spot Bond					0.00000	100.19430				0.00	0	
Total SSN129 SPOT										0.00	0	
Total For SSN129										0.00	0	
SSN13: On 21/12/2021 Spot Bond					0.00000	100.19833				0.00	0	
Total SSN130 SPOT										0.00	0	
Total For SSN130										0.00	0	
SSN13: On 22/03/2022 Spot Bond					0.00000	100.19349				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13: On 04/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000,00
Total SSN132 SPOT										0.00	0	50,000,000,00
Total For SSN132										0.00	0	50,000,000,00
SSN13: On 03/01/2022 Spot Bond					0.00000	100.06992				0.00	0	
Total SSN133 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 SSN133										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.19000	102.87477	8.19000	102.85209				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.64513				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			4.25500	104.02927	4.25500	104.01721				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	100.54839				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.60470				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.63207				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.90874	7.21000	100.88932				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	101.08859				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.57241				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.23848				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS148 On 31/10/2021 Spot Bond					0.00000	100.88231				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.54799				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.99167				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.32404				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.32088				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.67494				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.69645				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.17689				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	101.16408				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.57059				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.84005				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.03270				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS167 On 27/09/2024 Spot Bond					0.00000	100.11517				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.12121				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	100.79124				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.25500	104.50080	4.25500	104.48868				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.75986				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.24000	104.13066	4.24000	104.11864				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.75788				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.74758				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.70764				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.88158				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.87049				0.00	0	
Total TH14C2 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 TH14C2										0.00	0	
TH14C: On 21/11/2021 Spot Bond					0.00000	100.77940				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.17551				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.31508				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D: On 21/11/2021 Spot Bond					0.00000	101.24352				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.64865				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	103.66035				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.57643				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.62749				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.60113				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.68258				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.88987				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.93356				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.73883				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.04671				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.71011				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.88418				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.29269				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.96471				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.73745				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.52781				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	101.06759	8.49000	101.04476				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.84162				0.00	0	1,050,000,00
Total TH16A4 SPOT										0.00	0	1,050,000,00
Total For TH16A4										0.00	0	1,050,000,00
TH16A On 21/08/2024 Spot Bond					0.00000	100.63826				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A7 On 21/08/2022 Spot Bond					0.00000	100.60831				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	100.63467				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond			5.76000	100.72790	5.76000	100.71235				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.66102				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.70411				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.70651				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.69813				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.75557				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	100.74001				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D1 On 21/08/2024 Spot Bond					0.00000	100.95514				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D2 On 21/08/2024 Spot Bond					0.00000	101.05656				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D3 On 21/08/2024 Spot Bond					0.00000	100.99691				0.00	0	
Total TH16D3 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 TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.68588				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.72892				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.94855				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.53040				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.30960				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.23500	103.23788	6.23500	103.22037				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.33500	106.61990	7.33500	106.59868		6,777,540,000,000.00		924,000,000	462,000,000	
Total TL25 SPOT								6,777,540,000,000.00		924,000,000	462,000,000	
Total For TL25								6,777,540,000,000.00		924,000,000	462,000,000	
TL26 On 25/11/2024 Spot Bond					0.00000	101.36938				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.33790				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.07000	107.86943	8.07000	107.84612				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.69582				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.27715				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.58769			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.84499			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.80500	112.14056	6.80500	112.12017			0.00	0	2,268,672,60
Total TN23 SPOT									0.00	0	2,268,672,60
Total For TN23									0.00	0	2,268,672,60
TN23/R On 06/11/2023 Spot Bond			100.00000	31.65628	100.00000	31.58660			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	104.61589	8.46000	104.59234		1,184,400,000,000.00		140,000,000	1,771,060,30
Total TN25 SPOT								1,184,400,000,000.00		140,000,000	1,771,060,30
Total For TN25								1,184,400,000,000.00		140,000,000	1,771,060,30
TN25/R On 19/08/2025 Spot Bond			100.00000	14.51701	100.00000	14.48506			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	101.14146	9.42000	101.11617		374,501,520,000,000.00		39,756,000,000	21,192,277,80
Total TN27 SPOT								374,501,520,000,000.00		39,756,000,000	21,192,277,80
Total For TN27								374,501,520,000,000.00		39,756,000,000	21,192,277,80
TN27/R On 14/11/2027 Spot Bond			100.00000	12.92337	100.00000	12.89493			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.80500	98.21560	10.80500	98.18737			0.00	0	4,200,000,00
Total TN30 SPOT									0.00	0	4,200,000,00
Total For TN30									0.00	0	4,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	115.77449	8.00000	115.74968			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.02500	90.49240	12.02500	90.46353		36,075,000,000,000.00		3,000,000,000	7,380,000,00
Total TN40 SPOT								36,075,000,000,000.00		3,000,000,000	7,380,000,00
Total For TN40								36,075,000,000,000.00		3,000,000,000	7,380,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40/R On 09/10/2040 Spot Bond			10.75000	99.94280	10.75000	99.91420				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.23355				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	100.23602				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.23984	7.61000	102.22837				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.20191				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.96799				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.24500	106.49638	6.24500	106.47858				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.75498				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.97347				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.22894				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	101.21207				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.27700				0.00	0	
Total TRA4A3 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 TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.53500	110.60877	6.53500	110.58935				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	101.21207				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.27700				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	104.16579	8.62000	104.14177				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.04749				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	102.25429				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.26671				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.33785				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TSP25 On 29/11/2021 Spot Bond					0.00000	99.38768				0.00	0	
Total TSP255 SPOT										0.00	0	
Total For TSP255										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	98.30961				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	97.88401				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	97.77955				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP258 On 11/05/2022 Spot Bond					0.00000	97.12008				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP259 On 16/09/2022 Spot Bond					0.00000	95.17799				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.71048				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.37859				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.21689				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC37 On 08/10/2021 Spot Bond					0.00000	101.57997				0.00	0	
Total TWC378 SPOT										0.00	0	
Total For TWC378										0.00	0	
TWC37 On 14/10/2021 Spot Bond					0.00000	101.46541				0.00	0	
Total TWC379 SPOT										0.00	0	
Total For TWC379										0.00	0	
TWC38 On 20/10/2021 Spot Bond					0.00000	101.31998				0.00	0	
Total TWC380 SPOT										0.00	0	
Total For TWC380										0.00	0	
TWC38 On 28/10/2021 Spot Bond					0.00000	101.95000				0.00	0	
Total TWC381 SPOT										0.00	0	
Total For TWC381										0.00	0	
TWC38 On 05/11/2021 Spot Bond					0.00000	100.68738				0.00	0	
Total TWC382 SPOT										0.00	0	
Total For TWC382										0.00	0	
TWC38 On 22/11/2021 Spot Bond					0.00000	100.57218				0.00	0	
Total TWC383 SPOT										0.00	0	
Total For TWC383										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC38 On 26/11/2021 Spot Bond					0.00000	100.45999				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	100.22438				0.00	0	
Total TWC386 SPOT										0.00	0	
Total For TWC386										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.03500	105.32235	10.03500	105.29386				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.74436				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.83462				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.87627				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.05656				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.94998				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.15529				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.62754				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.72489				0.00	0	
Total VKE15 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 VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.75261				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.56427				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.61870				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total WHL02 SPOT										0.00	0	
Total For WHL02										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.28775				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.30e+017	398,272,939,800	417,192,300,10
Total for SPOT :										1.30e+017	398,272,939,800	417,192,300,10
Total Futures										1.30e+017	398,272,950,169	417,193,304,97
Total Options										0.00	0	146,56
Grand Total:										1.30e+017	398,272,950,169	417,193,451,54