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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/01/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/02/2022	Bond Future			11.36587	78.43387	11.33818	78.57893			0.00	0	26
ES33	On	05/05/2022	Bond Future			11.60157	75.59742	11.57261	75.74471			0.00	0	8
ES33	On	04/08/2022	Bond Future			11.84765	76.53283	11.81741	76.63419			0.00	0	
ES33	On	03/11/2022	Bond Future			12.09754	73.71653	12.06596	73.86773			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/02/2022	Bond Future			11.83371	77.03339	11.81083	77.17098			0.00	0	3,51
ES42	On	05/05/2022	Bond Future			12.05519	73.69926	12.03124	73.83889			0.00	0	1,19
ES42	On	04/08/2022	Bond Future			12.28008	74.61138	12.25506	74.70433			0.00	0	
ES42	On	03/11/2022	Bond Future			12.50904	71.29070	12.48289	71.43409			0.00	0	
Total ES42 Future												0.00	0	4,70
Total For ES42												0.00	0	4,70
I2025	On	03/02/2022	Bond Future			155.33101	155.33101	155.46378	155.46378			0.00	0	5,51
I2025	On	05/05/2022	Bond Future			157.19458	157.19458	157.32982	157.32982			0.00	0	11
I2025	On	04/08/2022	Bond Future			157.52547	157.52547	157.66258	157.66258			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
I2025	On	03/11/2022	Bond Future			159.50374	159.50374	159.64281	159.64281				0.00	0	
Total I2025 Future													0.00	0	5,71
Total For I2025													0.00	0	5,71
I2029	On	03/02/2022	Bond Future			114.27861	114.27861	114.46131	114.46131				0.00	0	3,8
I2029	On	05/05/2022	Bond Future			114.44870	114.44870	114.63428	114.63428				0.00	0	5
I2029	On	04/08/2022	Bond Future			115.86446	115.86446	116.05248	116.05248				0.00	0	
I2029	On	03/11/2022	Bond Future			116.09464	116.09464	116.28515	116.28515				0.00	0	
Total I2029 Future													0.00	0	4,42
Total For I2029													0.00	0	4,42
I2033	On	03/02/2022	Bond Future			112.46858	112.46858	113.33845	113.33845				0.00	0	7,2
I2033	On	05/05/2022	Bond Future			112.53485	112.53485	113.41575	113.41575				0.00	0	2,1
I2033	On	04/08/2022	Bond Future			113.92694	113.92694	114.81885	114.81885				0.00	0	
I2033	On	03/11/2022	Bond Future			114.05198	114.05198	114.95531	114.95531				0.00	0	
Total I2033 Future													0.00	0	9,40
Total For I2033													0.00	0	9,40
I2038	On	03/02/2022	Bond Future			128.72877	128.72877	128.72111	128.72111				0.00	0	6,10
I2038	On	05/05/2022	Bond Future			130.27328	130.27328	130.26619	130.26619				0.00	0	6
I2038	On	04/08/2022	Bond Future			130.06940	130.06940	130.06252	130.06252				0.00	0	
I2038	On	03/11/2022	Bond Future			131.70311	131.70311	131.69613	131.69613				0.00	0	
Total I2038 Future													0.00	0	6,78
Total For I2038													0.00	0	6,78
I2046	On	03/02/2022	Bond Future			117.33766	117.33766	119.53478	119.53478				0.00	0	15,50
I2046	On	05/05/2022	Bond Future			116.85854	116.85854	119.08252	119.08252				0.00	0	1
I2046	On	04/08/2022	Bond Future			118.30407	118.30407	120.55587	120.55587				0.00	0	
I2046	On	03/11/2022	Bond Future			117.86524	117.86524	120.14542	120.14542				0.00	0	
Total I2046 Future													0.00	0	15,67
Total For I2046													0.00	0	15,67
I2050	On	03/02/2022	Bond Future			119.81608	119.81608	121.41183	121.41183				0.00	0	9,2
I2050	On	05/05/2022	Bond Future			121.25351	121.25351	122.86890	122.86890				0.00	0	3
I2050	On	04/08/2022	Bond Future			120.73796	120.73796	122.37377	122.37377				0.00	0	
I2050	On	03/11/2022	Bond Future			122.25437	122.25437	123.91085	123.91085				0.00	0	
Total I2050 Future													0.00	0	9,65
Total For I2050													0.00	0	9,65
R186	On	03/02/2022	Bond Future			7.97912	111.39572	7.96628	111.44984		5.60		1,670,935.80	15	69,8
R186	On	05/05/2022	Bond Future			8.20184	112.70447	8.18793	112.75989		5.61		0.00	0	4,5
R186	On	04/08/2022	Bond Future			8.44458	108.78686	8.42960	108.79400		5.73		0.00	0	
R186	On	03/11/2022	Bond Future			8.69630	110.12865	8.68013	110.18576		5.63		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												1,670,935.80	15	74,37
R186	On	03/02/2022	Bond Future	7.28	Call			31.56000	0.03156	26,590	5.43	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			2,973.30000	2.97330	3,022,450	5.43	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			33.51000	0.03351	28,300	5.43	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,931.69000	2.93169	2,980,600	5.43	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			35.58000	0.03558	30,110	5.43	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,890.21000	2.89021	2,938,860	5.43	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			387.65000	0.38765	372,390	5.24	0.00	0	3,60
R186	On	05/05/2022	Bond Future	7.48	Put			3,255.42000	3.25542	3,295,580	5.24	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,682.36000	1.68236	1,645,750	5.63	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,236.85000	1.23685	1,255,660	5.63	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			66.34000	0.06634	62,410	5.35	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			6,076.02000	6.07602	6,127,510	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			233.90000	0.23390	223,220	5.14	0.00	0	40
R186	On	05/05/2022	Bond Future	7.28	Put			3,928.91000	3.92891	3,973,650	5.14	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,796.47000	1.79647	1,758,700	5.65	0.00	0	40
R186	On	05/05/2022	Bond Future	8.35	Put			1,152.94000	1.15294	1,170,590	5.65	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			881.03000	0.88103	855,200	5.45	0.00	0	40
R186	On	05/05/2022	Bond Future	7.88	Put			2,116.98000	2.11698	2,146,570	5.45	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,343.23000	1.34323	1,310,530	5.57	0.00	0	40
R186	On	05/05/2022	Bond Future	8.14	Put			1,534.46000	1.53446	1,557,180	5.57	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Call			4,194.97000	4.19497	4,144,290	6.13	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			329.48000	0.32948	334,220	6.13	0.00	0	40
R186	On	05/05/2022	Bond Future	8.31	Call			1,704.97000	1.70497	1,668,120	5.63	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,219.82000	1.21982	1,238,390	5.63	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,727.48000	1.72748	1,690,400	5.64	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,202.71000	1.20271	1,221,050	5.64	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			2,537.98000	2.53798	2,494,320	5.78	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			754.79000	0.75479	766,550	5.78	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			3,425.80000	3.42580	3,377,640	5.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			479.45000	0.47945	486,710	5.97	0.00	0	40
R186	On	04/08/2022	Bond Future	7.96	Put			2,835.08000	2.83508	2,867,050	5.43	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			1,325.43000	1.32543	1,299,510	5.54	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,459.16000	2.45916	2,488,270	5.54	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,417.18000	2.41718	2,445,950	5.55	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			5,426.08000	5.42608	5,372,610	6.52	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			496.00000	0.49600	503,880	6.52	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			183.48000	0.18348	177,400	5.06	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			5,890.28000	5.89028	5,934,170	5.06	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	04/08/2022	Bond Future	7.96	Call		1,051.39000	1.05139	1,029,040	5.43	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.14	Call		1,342.45000	1.34245	1,316,320	5.54	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		2,438.10000	2.43810	2,467,040	5.54	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,359.60000	1.35960	1,333,260	5.55	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,976.06000	1.97606	1,945,430	5.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		2,472.63000	2.47263	2,499,110	5.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,994.24000	1.99424	1,963,460	5.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		2,455.28000	2.45528	2,481,610	5.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,958.35000	1.95835	1,927,880	5.53	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		2,490.47000	2.49047	2,517,110	5.53	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											1,670,935.80	15	99,05
R197	On	03/02/2022	Bond Future			321.80513	321.80513	321.80411	321.80411		0.00	0	1,13
R197	On	05/05/2022	Bond Future			325.66556	325.66556	325.66643	325.66643		0.00	0	23
R197	On	04/08/2022	Bond Future			321.32331	321.32331	321.32455	321.32455		0.00	0	
R197	On	03/11/2022	Bond Future			325.35933	325.35933	325.36110	325.36110		0.00	0	
Total R197 Future											0.00	0	1,36
Total For R197											0.00	0	1,36
R202	On	03/02/2022	Bond Future			246.80104	246.80104	248.21521	248.21521		0.00	0	7,65
R202	On	05/05/2022	Bond Future			249.76166	249.76166	251.19420	251.19420		0.00	0	43
R202	On	04/08/2022	Bond Future			248.40495	248.40495	249.85563	249.85563		0.00	0	
R202	On	03/11/2022	Bond Future			251.52458	251.52458	252.99385	252.99385		0.00	0	
Total R202 Future											0.00	0	8,10
Total For R202											0.00	0	8,10
R2023	On	03/02/2022	Bond Future			5.15567	106.07362	5.15767	106.07155	1.09	1,697,177.92	16	16,43
R2023	On	05/05/2022	Bond Future			5.28033	103.40981	5.28218	103.40834	0.96	0.00	0	83
R2023	On	04/08/2022	Bond Future			5.46624	104.66391	5.46870	104.63187	0.70	0.00	0	
R2023	On	03/11/2022	Bond Future			5.85005	102.04324	5.85396	102.04204	0.45	0.00	0	
Total R2023 Future											1,697,177.92	16	17,25
R2023	On	03/02/2022	Bond Future	5.06	Call		77.99000	0.07799	76,750	1.02	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		179.16000	0.17916	175,850	1.02	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		82.23000	0.08223	80,990	1.03	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		173.04000	0.17304	169,730	1.03	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call		86.73000	0.08673	85,490	1.03	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		167.17000	0.16717	163,860	1.03	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		852.09000	0.85209	852,810	1.17	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		40.75000	0.04075	40,000	1.17	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		837.96000	0.83796	838,670	1.17	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2023	On	05/05/2022	Bond Future	6.29	Put		42.31000	0.04231	41,550	1.17	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		844.96000	0.84496	845,680	1.17	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		41.46000	0.04146	40,710	1.17	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		113.56000	0.11356	113,640	0.75	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		433.32000	0.43332	431,650	0.76	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		112.19000	0.11219	112,280	0.76	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		425.06000	0.42506	423,470	0.75	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		114.94000	0.11494	115,010	0.75	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		429.18000	0.42918	427,560	0.75	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call		243.73000	0.24373	244,190	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put		118.99000	0.11899	118,250	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call		245.61000	0.24561	246,070	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put		117.80000	0.11780	117,060	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call		241.50000	0.24150	241,960	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put		119.82000	0.11982	119,080	0.47	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											1,697,177.92	16	17,25
R2030	On	03/02/2022	Bond Future			9.47680	92.03440	9.42846	92.28716	9.11	0.00	0	82,76
R2030	On	05/05/2022	Bond Future			9.69058	93.11613	9.63981	93.37245	8.88	0.00	0	14,76
R2030	On	04/08/2022	Bond Future			9.92115	90.24007	9.86778	90.45228	8.94	0.00	0	
R2030	On	03/11/2022	Bond Future			10.14340	91.35336	10.08739	91.61631	8.69	0.00	0	
Total R2030 Future											0.00	0	97,54
R2030	On	03/02/2022	Bond Future	8.39	Call		4.45000	0.00445	2,610	8.42	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put		5,655.15000	5.65515	5,906,070	8.42	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Call		68.34000	0.06834	48,190	8.55	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Put		3,436.71000	3.43671	3,669,320	8.55	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		89.81000	0.08981	64,550	8.57	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.35	Put		1,155.51000	1.15551	1,288,030	8.99	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.44	Put		910.20000	0.91020	1,021,840	9.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Call		297.13000	0.29713	232,810	8.75	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Put		2,038.32000	2.03832	2,226,760	8.75	0.00	0	
R2030	On	03/02/2022	Bond Future	9.20	Call		444.20000	0.44420	358,560	8.86	0.00	0	95
R2030	On	03/02/2022	Bond Future	9.20	Put		1,650.87000	1.65087	1,817,990	8.86	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call		743.36000	0.74336	623,120	8.99	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		316.34000	0.31634	362,960	9.39	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.40	Call		865.12000	0.86512	733,210	9.03	0.00	0	
R2030	On	03/02/2022	Bond Future	9.40	Put		1,014.35000	1.01435	1,135,200	9.03	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		943.58000	0.94358	804,750	9.05	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		935.51000	0.93551	1,049,440	9.05	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/02/2022	Bond Future	9.44	Call		970.62000	0.97062	829,500	9.06	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put		3.43000	0.00343	3,900	10.71	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.45	Call		998.11000	0.99811	854,720	9.07	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		885.37000	0.88537	994,740	9.07	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		1,463.16000	1.46316	1,287,740	9.21	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put		570.22000	0.57022	647,560	9.21	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call		2,134.38000	2.13438	1,928,240	9.39	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Put		3,184.50000	3.18450	3,412,000	8.57	0.00	0	
R2030	On	03/02/2022	Bond Future	9.80	Call		2,215.62000	2.21562	2,006,700	9.42	0.00	0	90
R2030	On	03/02/2022	Bond Future	9.80	Put		295.53000	0.29553	339,370	9.42	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Call		2,636.30000	2.63630	2,415,260	9.55	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Put		208.20000	0.20820	239,920	9.55	0.00	0	8,00
R2030	On	03/02/2022	Bond Future	10.85	Call		7,078.92000	7.07892	6,826,630	10.71	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call		26.10000	0.02610	21,530	8.48	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put		10,371.62000	10.37162	10,623,370	8.48	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call		81.79000	0.08179	69,270	8.36	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put		8,085.98000	8.08598	8,329,780	8.36	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call		185.48000	0.18548	160,310	8.25	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put		6,354.45000	6.35445	6,585,600	8.25	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Call		402.20000	0.40220	355,060	8.21	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.81	Put		4,725.01000	4.72501	4,934,190	8.21	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call		485.50000	0.48550	431,170	8.26	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put		4,380.38000	4.38038	4,582,370	8.26	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call		1,205.43000	1.20543	1,102,450	8.61	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		2,686.35000	2.68635	2,839,690	8.61	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.95	Call		2,786.43000	2.78643	2,618,110	9.02	0.00	0	
R2030	On	05/05/2022	Bond Future	9.95	Put		1,234.63000	1.23463	1,322,630	9.02	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call		3,609.43000	3.60943	3,419,770	9.26	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		880.04000	0.88004	946,700	9.26	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call		3,645.48000	3.64548	3,455,020	9.27	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		867.46000	0.86746	933,320	9.27	0.00	0	20
R2030	On	05/05/2022	Bond Future	10.21	Call		3,681.65000	3.68165	3,490,400	9.28	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		855.03000	0.85503	920,100	9.28	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call		7,001.28000	7.00128	6,766,670	10.29	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		257.38000	0.25738	279,090	10.29	0.00	0	1,80
R2030	On	04/08/2022	Bond Future	8.30	Put		8,326.35000	8.32635	8,556,680	8.42	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Put		4,938.06000	4.93806	5,129,330	8.33	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		1,673.83000	1.67383	1,566,500	8.66	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		3,289.83000	3.28983	3,441,360	8.66	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		1,694.51000	1.69451	1,586,320	8.66	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/08/2022	Bond Future	9.55	Put			3,260.67000	3.26067	3,411,360	8.66	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			255.01000	0.25501	229,570	8.42	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.56	Call			1,715.35000	1.71535	1,606,300	8.67	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			3,231.70000	3.23170	3,381,550	8.67	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			5,909.34000	5.90934	5,700,060	9.82	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			824.61000	0.82461	877,020	9.82	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call			837.16000	0.83716	770,720	8.33	0.00	0	80
R2030	On	03/11/2022	Bond Future	10.08	Call			2,842.30000	2.84230	2,704,430	8.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,877.06000	2.87706	3,002,140	8.60	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			2,866.72000	2.86672	2,728,150	8.61	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			2,854.44000	2.85444	2,978,820	8.61	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			2,891.24000	2.89124	2,751,990	8.61	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,831.95000	2.83195	2,955,650	8.61	0.00	0	
Total R2030 Option												0.00	0	24,82
Total For R2030												0.00	0	122,37
R2032	On	03/02/2022	Bond Future			9.93405	92.33922	9.88567	92.62268		10.14	0.00	0	123,75
R2032	On	05/05/2022	Bond Future			10.13548	89.27806	10.08492	89.56540		10.19	0.00	0	20,40
R2032	On	04/08/2022	Bond Future			10.34532	90.36097	10.29250	90.60226		9.77	0.00	0	
R2032	On	03/11/2022	Bond Future			10.55690	87.32847	10.50173	87.62316		9.94	0.00	0	
Total R2032 Future												0.00	0	144,16
R2032	On	03/02/2022	Bond Future	8.91	Call			5.80000	0.00580	3,400	9.08	0.00	0	15
R2032	On	03/02/2022	Bond Future	8.91	Put			5,987.01000	5.98701	6,268,070	9.08	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			31.25000	0.03125	20,530	9.17	0.00	0	5
R2032	On	03/02/2022	Bond Future	9.14	Put			4,555.86000	4.55586	4,828,600	9.17	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			330.74000	0.33074	258,030	9.53	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			1,781.27000	1.78127	1,967,000	9.70	0.00	0	
R2032	On	03/02/2022	Bond Future	10.04	Put			666.56000	0.66656	756,940	10.19	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call			345.72000	0.34572	270,630	9.54	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			2,164.72000	2.16472	2,373,090	9.54	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call			410.71000	0.41071	325,800	9.61	0.00	0	27
R2032	On	03/02/2022	Bond Future	9.62	Put			1,988.90000	1.98890	2,187,450	9.61	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call			502.91000	0.50291	405,180	9.70	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			185.34000	0.18534	213,990	10.75	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			826.36000	0.82636	691,270	9.90	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			1,272.14000	1.27214	1,420,510	9.90	0.00	0	15
R2032	On	03/02/2022	Bond Future	9.90	Call			1,085.29000	1.08529	926,400	10.02	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Put			1,001.21000	1.00121	1,125,780	10.02	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.04	Call			1,566.63000	1.56663	1,373,550	10.19	0.00	0	10
R2032	On	03/02/2022	Bond Future	10.45	Put			166.25000	0.16625	192,040	10.80	0.00	0	15

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	10.14	Call			1,962.90000	1.96290	1,748,750	10.31	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			486.06000	0.48606	555,370	10.31	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.35	Call			2,909.61000	2.90961	2,662,480	10.63	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			237.80000	0.23780	274,130	10.63	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.42	Call			3,250.64000	3.25064	2,995,830	10.75	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			74.65000	0.07465	86,340	11.15	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.43	Call			3,300.11000	3.30011	3,044,320	10.77	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			178.79000	0.17879	206,460	10.77	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call			3,349.68000	3.34968	3,092,930	10.78	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			172.39000	0.17239	199,100	10.78	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			3,399.46000	3.39946	3,141,790	10.80	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			9.78000	0.00978	11,190	11.80	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.53	Call			3,802.38000	3.80238	3,538,210	10.94	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			123.55000	0.12355	142,840	10.94	0.00	0	2
R2032	On	03/02/2022	Bond Future	10.65	Call			4,419.14000	4.41914	4,147,840	11.13	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			77.66000	0.07766	89,820	11.13	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			4,471.04000	4.47104	4,199,270	11.15	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Put			2,210.08000	2.21008	2,420,830	9.53	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Call			5,728.14000	5.72814	5,448,940	11.54	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put			28.08000	0.02808	32,340	11.54	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.95	Call			5,991.01000	5.99101	5,710,960	11.62	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			22.75000	0.02275	26,160	11.62	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call			6,934.05000	6.93405	6,652,000	11.80	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call			819.80000	0.81980	735,000	9.35	0.00	0	78
R2032	On	05/05/2022	Bond Future	9.58	Put			3,758.67000	3.75867	3,961,210	9.35	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			2,347.67000	2.34767	2,183,340	10.12	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Put			1,808.35000	1.80835	1,931,360	10.12	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call			2,711.96000	2.71196	2,534,300	10.23	0.00	0	98
R2032	On	05/05/2022	Bond Future	10.29	Put			1,554.14000	1.55414	1,663,820	10.23	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Call			5,488.55000	5.48855	5,248,540	11.17	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put			580.56000	0.58056	627,890	11.17	0.00	0	98
R2032	On	05/05/2022	Bond Future	11.02	Call			5,667.00000	5.66700	5,424,560	11.23	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put			548.28000	0.54828	593,180	11.23	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call			5,711.78000	5.71178	5,468,750	11.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			540.49000	0.54049	584,800	11.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call			5,756.49000	5.75649	5,512,870	11.26	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put			532.68000	0.53268	576,400	11.26	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call			6,390.36000	6.39036	6,139,260	11.49	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			435.82000	0.43582	472,060	11.49	0.00	0	78
R2032	On	04/08/2022	Bond Future	10.21	Put			2,860.82000	2.86082	3,007,900	9.53	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/08/2022	Bond Future	8.97	Call			335.15000	0.33515	300,770	8.78	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			8,061.27000	8.06127	8,315,330	8.78	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			515.26000	0.51526	550,500	11.44	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			1,226.79000	1.22679	1,133,480	9.02	0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put			4,465.93000	4.46593	4,662,590	9.02	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			2,375.72000	2.37572	2,232,970	9.52	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			2,888.59000	2.88859	3,036,670	9.52	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			2,403.58000	2.40358	2,259,820	9.53	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			2,431.60000	2.43160	2,286,830	9.54	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			2,833.25000	2.83325	2,979,340	9.54	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call			7,528.82000	7.52882	7,281,940	11.04	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			687.03000	0.68703	733,060	11.04	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call			8,776.66000	8.77666	8,518,630	11.44	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call			3,617.44000	3.61744	3,449,280	10.05	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			2,775.59000	2.77559	2,902,120	10.05	0.00	0	
Total R2032 Option												0.00	0	12,240
Total For R2032												0.00	0	156,400
R2035	On	03/02/2022	Bond Future			10.40867	93.11916	10.38562	93.26919		11.35	2,327,979.00	25	103,000
R2035	On	05/05/2022	Bond Future			10.60176	89.73559	10.57770	89.88792		11.47	0.00	0	8,900
R2035	On	04/08/2022	Bond Future			10.80468	90.82391	10.77959	90.92633		10.94	0.00	0	
R2035	On	03/11/2022	Bond Future			11.00850	87.46505	10.98235	87.62143		11.18	0.00	0	
Total R2035 Future												2,327,979.00	25	112,000
R2035	On	03/02/2022	Bond Future	9.70	Call			55.43000	0.05543	44,140	10.33	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.70	Put			4,687.49000	4.68749	4,826,230	10.33	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call			188.59000	0.18859	159,200	10.48	0.00	0	20
R2035	On	03/02/2022	Bond Future	9.92	Put			3,297.88000	3.29788	3,418,520	10.48	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			433.00000	0.43300	380,290	10.73	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.24	Put			1,698.94000	1.69894	1,775,200	10.99	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			795.39000	0.79539	718,630	11.02	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			1,619.39000	1.61939	1,692,660	11.02	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Call			1,026.40000	1.02640	937,970	11.13	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Put			1,324.39000	1.32439	1,385,990	11.13	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.35	Put			1,290.37000	1.29037	1,350,550	11.15	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call			2,056.35000	2.05635	1,935,130	11.51	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put			611.11000	0.61111	639,920	11.51	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.65	Call			2,237.89000	2.23789	2,113,010	11.57	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			538.53000	0.53853	563,680	11.57	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.24	Call			742.76000	0.74276	668,990	10.99	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.03	Put			147.79000	0.14779	152,810	12.28	0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	03/02/2022	Bond Future	11.05	Call			4,320.73000	4.32073	4,175,220	12.31	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			137.31000	0.13731	141,830	12.31	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.11	Call			4,657.16000	4.65716	4,510,410	12.42	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			109.92000	0.10992	113,200	12.42	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.35	Call			1,057.82000	1.05782	967,970	11.15	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.22	Put			72.38000	0.07238	74,060	12.63	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call			5,337.85000	5.33785	5,189,390	12.64	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			69.66000	0.06966	71,230	12.64	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			5,394.87000	5.39487	5,246,310	12.66	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			67.01000	0.06701	68,480	12.66	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Call			4,209.43000	4.20943	4,064,420	12.28	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			57.38000	0.05738	58,480	12.74	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			5,909.37000	5.90937	5,760,080	12.83	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			47.16000	0.04716	47,900	12.83	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.39	Call			6,252.87000	6.25287	6,103,260	12.94	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			37.17000	0.03717	37,590	12.94	0.00	0	60
R2035	On	03/02/2022	Bond Future	11.22	Call			5,280.83000	5.28083	5,132,480	12.63	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			2,322.29000	2.32229	2,419,610	10.73	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call			8,186.44000	8.18644	8,036,270	13.36	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			8.14000	0.00814	8,000	13.36	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.88	Call			9,026.59000	9.02659	8,876,430	13.50	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			3.89000	0.00389	3,760	13.50	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			5,623.34000	5.62334	5,474,410	12.74	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call			6,868.69000	6.86869	6,733,340	12.87	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			543.79000	0.54379	560,770	12.87	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			6,918.26000	6.91826	6,782,680	12.89	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			536.43000	0.53643	553,180	12.89	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Call			2,814.02000	2.81402	2,717,740	11.44	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.72	Put			1,918.55000	1.91855	1,974,600	11.44	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			6,967.76000	6.96776	6,831,940	12.90	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			529.06000	0.52906	545,570	12.90	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call			11,926.00000	11.92600	11,777,300	14.52	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put			130.51000	0.13051	134,140	14.52	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.82	Call			3,190.38000	3.19038	3,088,020	11.55	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put			1,673.38000	1.67338	1,723,350	11.55	0.00	0	1,20
R2035	On	04/08/2022	Bond Future	9.53	Put			8,632.45000	8.63245	8,762,990	9.77	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put			6,834.77000	6.83477	6,953,370	9.89	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call			2,274.35000	2.27435	2,202,920	10.75	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put			3,831.27000	3.83127	3,913,850	10.75	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Call			2,590.75000	2.59075	2,513,470	10.84	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	Op Intere
R2035	On	04/08/2022	Bond Future	10.64	Put		3,456.66000	3.45666	3,533,530	10.84	0.00	0	10
R2035	On	04/08/2022	Bond Future	9.53	Call		426.25000	0.42625	404,200	9.77	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Put		3,202.97000	3.20297	3,275,740	10.91	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		2,865.86000	2.86586	2,783,870	10.92	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		3,172.08000	3.17208	3,244,350	10.92	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call		2,897.36000	2.89736	2,814,850	10.93	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		3,141.71000	3.14171	3,213,470	10.93	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		762.87000	0.76287	728,400	9.89	0.00	0	10
R2035	On	04/08/2022	Bond Future	11.13	Call		4,264.45000	4.26445	4,163,090	11.34	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		2,143.67000	2.14367	2,197,020	11.34	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		8,839.26000	8.83926	8,705,010	12.93	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		790.68000	0.79068	812,120	12.93	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Call		2,834.81000	2.83481	2,753,330	10.91	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		4,024.33000	4.02433	3,931,510	11.28	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		3,146.66000	3.14666	3,210,220	11.28	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		4,057.51000	4.05751	3,964,290	11.29	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		3,120.86000	3.12086	3,184,020	11.29	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		4,090.82000	4.09082	3,997,180	11.30	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		3,095.24000	3.09524	3,157,980	11.30	0.00	0	
Total R2035 Option											0.00	0	15,48
Total For R2035											2,327,979.00	25	127,48
R2037	On	03/02/2022	Bond Future			10.65068	84.25818	10.62249	84.44218	12.57	2,190,712.68	26	119,34
R2037	On	05/05/2022	Bond Future			10.84350	85.24858	10.81411	85.43530	12.13	0.00	0	11,85
R2037	On	04/08/2022	Bond Future			11.04791	82.02677	11.01728	82.16795	12.20	0.00	0	
R2037	On	03/11/2022	Bond Future			11.24135	83.03902	11.20950	83.23054	11.87	0.00	0	
Total R2037 Future											2,190,712.68	26	131,15
R2037	On	03/02/2022	Bond Future	11.45	Call		5,236.44000	5.23644	5,056,030	13.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		74.28000	0.07428	77,870	13.96	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		5,293.11000	5.29311	5,112,530	13.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		71.49000	0.07149	74,910	13.98	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		5,349.81000	5.34981	5,169,060	14.00	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		68.80000	0.06880	72,050	14.00	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		6,735.68000	6.73568	6,572,240	13.55	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		569.82000	0.56982	593,100	13.55	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		6,637.71000	6.63771	6,474,910	13.51	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		585.43000	0.58543	609,350	13.51	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		6,686.67000	6.68667	6,523,550	13.53	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		577.57000	0.57757	601,170	13.53	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		6,776.43000	6.77643	6,921,880	11.02	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/08/2022	Bond Future	10.89	Call		2,645.55000	2.64555	2,551,030	12.09	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		3,438.34000	3.43834	3,532,830	12.09	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		2,676.00000	2.67600	2,580,830	12.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		3,406.09000	3.40609	3,499,940	12.10	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.91	Put		3,373.83000	3.37383	3,467,050	12.11	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		3,697.37000	3.69737	3,583,230	12.42	0.00	0	1,0!
R2037	On	04/08/2022	Bond Future	11.21	Put		2,518.18000	2.51818	2,593,250	12.42	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		4,485.94000	4.48594	4,360,210	12.70	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		2,050.25000	2.05025	2,113,850	12.70	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Call		801.48000	0.80148	758,530	11.02	0.00	0	!
R2037	On	04/08/2022	Bond Future	11.95	Call		6,716.79000	6.71679	6,567,930	13.59	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		1,236.58000	1.23658	1,277,290	13.59	0.00	0	1,0!
R2037	On	04/08/2022	Bond Future	10.91	Call		2,706.36000	2.70636	2,610,560	12.11	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		3,927.33000	3.92733	3,816,720	11.93	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		3,265.71000	3.26571	3,346,620	11.93	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		3,862.06000	3.86206	3,752,460	11.91	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		3,319.59000	3.31959	3,401,510	11.91	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		3,894.49000	3.89449	3,784,380	11.92	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		3,292.41000	3.29241	3,373,820	11.92	0.00	0	
Total R2037 Option											0.00	0	2,2!
Total For R2037											2,190,712.68	26	133,44
R2040	On	03/02/2022	Bond Future			10.75375	86.36643	10.73561	86.49397	13.17	4,577,420.79	53	90,0!
R2040	On	05/05/2022	Bond Future			10.94013	87.38170	10.92121	87.51118	12.69	0.00	0	8,5!
R2040	On	04/08/2022	Bond Future			11.13741	83.93544	11.11768	84.01723	12.77	0.00	0	
R2040	On	03/11/2022	Bond Future			11.32361	84.97126	11.30309	85.10421	12.42	0.00	0	
Total R2040 Future											4,577,420.79	53	98,57
R2040	On	03/02/2022	Bond Future	10.60	Call		840.44000	0.84044	771,320	12.92	0.00	0	2,0!
R2040	On	03/02/2022	Bond Future	10.60	Put		1,803.29000	1.80329	1,861,710	12.92	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		5,657.66000	5.65766	5,530,090	14.92	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		85.10000	0.08510	85,070	14.92	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		5,717.85000	5.71785	5,590,230	14.95	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		82.00000	0.08200	81,920	14.95	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		5,778.09000	5.77809	5,650,420	14.97	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Put		79.03000	0.07903	78,900	14.97	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		215.30000	0.21530	200,820	11.07	0.00	0	1,2!
R2040	On	05/05/2022	Bond Future	9.82	Put		8,314.84000	8.31484	8,429,840	11.07	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		1,410.29000	1.41029	1,355,260	12.05	0.00	0	1,2!
R2040	On	05/05/2022	Bond Future	10.57	Put		3,870.91000	3.87091	3,945,360	12.05	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		6,992.74000	6.99274	6,877,920	14.33	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/05/2022	Bond Future	11.90	Put		681.01000	0.68101	695,670	14.33	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		7,044.43000	7.04443	6,929,390	14.35	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		672.09000	0.67209	686,530	14.35	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		7,096.16000	7.09616	6,980,920	14.37	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		663.29000	0.66329	677,530	14.37	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		12,911.34000	12.91134	12,784,260	16.36	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		145.19000	0.14519	147,590	16.36	0.00	0	1,20
R2040	On	04/08/2022	Bond Future	11.05	Put		3,438.07000	3.43807	3,498,830	12.55	0.00	0	
R2040	On	04/08/2022	Bond Future	9.70	Call		323.52000	0.32352	308,750	11.40	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		10,659.29000	10.65929	10,774,900	11.40	0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Call		1,909.30000	1.90930	1,855,310	12.09	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		4,764.48000	4.76448	4,841,520	12.09	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		1,060.53000	1.06053	1,082,270	14.33	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.03	Call		2,918.66000	2.91866	2,849,130	12.53	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		3,505.72000	3.50572	3,567,370	12.53	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		2,951.98000	2.95198	2,882,000	12.54	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		3,471.76000	3.47176	3,532,960	12.54	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		2,985.48000	2.98548	2,915,060	12.55	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		8,039.40000	8.03940	7,929,590	14.33	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		4,148.28000	4.14828	4,069,110	12.34	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		3,459.26000	3.45926	3,513,040	12.34	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		4,078.17000	4.07817	3,999,720	12.32	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		3,517.36000	3.51736	3,571,860	12.32	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		4,113.16000	4.11316	4,034,350	12.33	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		3,488.21000	3.48821	3,542,350	12.33	0.00	0	
Total R2040 Option											0.00	0	6,96
Total For R2040											4,577,420.79	53	105,56
R2044	On	03/02/2022	Bond Future			10.80095	83.08112	10.78271	83.21170	13.80	0.00	0	59,70
R2044	On	05/05/2022	Bond Future			10.97823	84.05777	10.95921	84.19034	13.30	0.00	0	5,70
R2044	On	04/08/2022	Bond Future			11.16554	80.69636	11.14571	80.78306	13.39	0.00	0	
R2044	On	03/11/2022	Bond Future			11.34194	81.69222	11.32132	81.82834	13.02	0.00	0	
Total R2044 Future											0.00	0	65,44
R2044	On	03/02/2022	Bond Future	11.59	Call		5,564.38000	5.56438	5,434,010	15.73	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		96.92000	0.09692	97,130	15.73	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,624.85000	5.62485	5,494,420	15.76	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		93.49000	0.09349	93,640	15.76	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,685.33000	5.68533	5,554,820	15.78	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		90.16000	0.09016	90,230	15.78	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		7,034.00000	7.03400	6,916,660	15.10	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	05/05/2022	Bond Future	11.93	Put		699.52000	0.69952	714,750	15.10	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		6,930.40000	6.93040	6,813,510	15.06	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		717.99000	0.71799	733,670	15.06	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,982.24000	6.98224	6,865,130	15.08	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		708.75000	0.70875	724,210	15.08	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		3,436.62000	3.43662	3,498,260	13.21	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		3,091.53000	3.09153	3,018,390	13.22	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		3,402.63000	3.40263	3,463,820	13.22	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		3,022.80000	3.02280	2,950,570	13.20	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		3,470.64000	3.47064	3,532,740	13.20	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		3,057.20000	3.05720	2,984,510	13.21	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		4,088.74000	4.08874	4,008,640	12.93	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		3,571.42000	3.57142	3,627,440	12.93	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		4,124.03000	4.12403	4,043,560	12.94	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		3,541.36000	3.54136	3,597,010	12.94	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		4,053.58000	4.05358	3,973,850	12.92	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		3,601.70000	3.60170	3,658,090	12.92	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											0.00	0	65,44
R2048	On	03/02/2022	Bond Future			10.75007	86.49057	10.73178	86.62572	13.51	0.00	0	192,3
R2048	On	05/05/2022	Bond Future			10.91650	83.09217	10.89743	83.22939	13.72	0.00	0	2,00
R2048	On	04/08/2022	Bond Future			11.09015	84.10000	11.07030	84.18962	13.10	0.00	0	
R2048	On	03/11/2022	Bond Future			11.26298	80.72137	11.24231	80.86221	13.42	0.00	0	
Total R2048 Future											0.00	0	194,34
R2048	On	03/02/2022	Bond Future	9.80	Call		9.02000	0.00902	6,780	12.26	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put		7,436.05000	7.43605	7,568,960	12.26	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call		40.73000	0.04073	32,710	12.40	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Put		5,779.42000	5.77942	5,906,550	12.40	0.00	0	
R2048	On	03/02/2022	Bond Future	10.20	Call		139.26000	0.13926	118,000	12.53	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.50	Put		2,346.04000	2.34604	2,422,680	13.10	0.00	0	
R2048	On	03/02/2022	Bond Future	11.00	Put		590.88000	0.59088	608,840	13.97	0.00	0	
R2048	On	03/02/2022	Bond Future	10.30	Call		239.08000	0.23908	207,410	12.67	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.30	Put		3,544.54000	3.54454	3,648,020	12.67	0.00	0	
R2048	On	03/02/2022	Bond Future	10.40	Call		390.78000	0.39078	346,310	12.89	0.00	0	10
R2048	On	03/02/2022	Bond Future	10.40	Put		2,910.60000	2.91060	3,001,280	12.89	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call		599.56000	0.59956	541,050	13.10	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		112.11000	0.11211	112,850	15.20	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Call		1,195.24000	1.19524	1,109,020	13.43	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Put		1,430.98000	1.43098	1,479,910	13.43	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/02/2022	Bond Future	10.90	Call		2,036.60000	2.03660	1,927,740	13.79	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.90	Put		807.97000	0.80797	834,260	13.79	0.00	0	
R2048	On	03/02/2022	Bond Future	11.00	Call		2,534.86000	2.53486	2,417,670	13.97	0.00	0	1,40
R2048	On	03/02/2022	Bond Future	10.20	Put		4,242.91000	4.24291	4,356,800	12.53	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,283.72000	5.28372	5,149,520	15.15	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		120.50000	0.12050	121,450	15.15	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,345.50000	5.34550	5,211,190	15.17	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		116.25000	0.11625	117,090	15.17	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,407.28000	5.40728	5,272,870	15.20	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		6,881.39000	6.88139	6,761,050	15.31	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		741.26000	0.74126	758,140	15.31	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call		6,775.60000	6.77560	6,655,750	15.26	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		761.21000	0.76121	778,580	15.26	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		6,828.53000	6.82853	6,708,430	15.29	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		751.23000	0.75123	768,350	15.29	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		3,570.86000	3.57086	3,636,060	12.81	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		3,040.36000	3.04036	2,966,160	12.82	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		3,535.79000	3.53579	3,600,500	12.82	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		2,969.14000	2.96914	2,895,920	12.79	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		3,606.49000	3.60649	3,672,180	12.79	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		3,004.52000	3.00452	2,930,810	12.81	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		4,175.86000	4.17586	4,093,280	13.48	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		3,716.26000	3.71626	3,774,520	13.48	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		4,212.22000	4.21222	4,129,250	13.49	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		3,685.12000	3.68512	3,742,990	13.49	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		4,139.63000	4.13963	4,057,440	13.47	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		3,747.63000	3.74763	3,806,280	13.47	0.00	0	
Total R2048 Option											0.00	0	4,60
Total For R2048											0.00	0	198,94
R209	On	03/02/2022	Bond Future			10.39562	71.86923	10.36726	72.03069	12.67	0.00	0	19,45
R209	On	05/05/2022	Bond Future			10.56991	69.57267	10.54043	69.73647	12.79	0.00	0	5,35
R209	On	04/08/2022	Bond Future			10.74933	70.41656	10.71874	70.54216	12.24	0.00	0	
R209	On	03/11/2022	Bond Future			10.92810	68.14343	10.89636	68.31142	12.47	0.00	0	
Total R209 Future											0.00	0	24,85
R209	On	03/02/2022	Bond Future	11.02	Call		3,703.63000	3.70363	3,549,120	13.69	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put		117.38000	0.11738	124,330	13.69	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call		3,752.19000	3.75219	3,597,380	13.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put		113.06000	0.11306	119,710	13.71	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call		3,800.85000	3.80085	3,645,740	13.73	0.00	0	

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	03/02/2022	Bond Future	11.04	Put		108.89000	0.10889	115,240	13.73	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		5,331.92000	5.33192	5,192,910	14.46	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		621.27000	0.62127	646,060	14.46	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		7,770.47000	7.77047	7,617,830	15.51	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		279.02000	0.27902	290,180	15.51	0.00	0	12,08
R209	On	05/05/2022	Bond Future	9.75	Call		424.04000	0.42404	391,220	11.55	0.00	0	8,52
R209	On	05/05/2022	Bond Future	9.75	Put		5,027.35000	5.02735	5,158,330	11.55	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Call		2,700.60000	2.70060	2,594,440	13.11	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		1,547.93000	1.54793	1,605,570	13.11	0.00	0	12,08
R209	On	05/05/2022	Bond Future	11.44	Call		5,373.92000	5.37392	5,234,590	14.49	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		612.95000	0.61295	637,420	14.49	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,415.98000	5.41598	5,276,330	14.51	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		604.74000	0.60474	628,890	14.51	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		2,992.98000	2.99298	3,076,750	12.07	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		2,259.75000	2.25975	2,177,180	12.08	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		2,964.08000	2.96408	3,047,290	12.08	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,207.44000	2.20744	2,126,020	12.06	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		3,022.10000	3.02210	3,106,440	12.06	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,233.52000	2.23352	2,151,520	12.07	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		3,415.73000	3.41573	3,317,950	12.49	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,764.63000	2.76463	2,834,840	12.49	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		3,444.96000	3.44496	3,346,730	12.50	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,741.58000	2.74158	2,811,340	12.50	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		3,386.85000	3.38685	3,289,520	12.48	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,788.08000	2.78808	2,858,740	12.48	0.00	0	
Total R209 Option											0.00	0	32,62
Total For R209											0.00	0	57,47
R210	On	03/02/2022	Bond Future			214.57703	214.57703	214.69014	214.69014		0.00	0	1,38
R210	On	05/05/2022	Bond Future			214.29084	214.29084	214.40649	214.40649		0.00	0	10
R210	On	04/08/2022	Bond Future			216.94176	216.94176	217.05904	217.05904		0.00	0	
R210	On	03/11/2022	Bond Future			216.74852	216.74852	216.86772	216.86772		0.00	0	
Total R210 Future											0.00	0	1,48
Total For R210											0.00	0	1,48
R213	On	03/02/2022	Bond Future			9.74501	86.83726	9.70172	87.06647	9.73	0.00	0	22,66
R213	On	05/05/2022	Bond Future			9.94273	84.32581	9.89747	84.55827	9.93	0.00	0	
R213	On	04/08/2022	Bond Future			10.15207	85.34848	10.10475	85.53805	9.53	0.00	0	
R213	On	03/11/2022	Bond Future			10.36499	82.86826	10.31553	83.10668	9.66	0.00	0	
Total R213 Future											0.00	0	22,66
R213	On	03/02/2022	Bond Future	8.63	Call		2.76000	0.00276	1,620	8.82	0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	8.63	Put			5,943.00000	5.94300	6,171,070	8.82	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			10.31000	0.01031	6,590	8.86	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			4,973.20000	4.97320	5,198,690	8.86	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			97.66000	0.09766	72,290	9.05	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Put			805.74000	0.80574	895,150	9.74	0.00	0	10
R213	On	03/02/2022	Bond Future	9.98	Put			409.66000	0.40966	460,250	9.99	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			140.48000	0.14048	106,540	9.09	0.00	0	40
R213	On	03/02/2022	Bond Future	9.22	Put			2,746.28000	2.74628	2,941,550	9.09	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			649.81000	0.64981	548,010	9.55	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			1,298.62000	1.29862	1,426,030	9.55	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			1,114.12000	1.11412	974,320	9.74	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			215.44000	0.21544	243,210	10.28	0.00	0	20
R213	On	03/02/2022	Bond Future	9.96	Call			1,793.17000	1.79317	1,617,560	9.97	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			437.53000	0.43753	491,130	9.97	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			1,830.97000	1.83097	1,653,840	9.98	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			423.41000	0.42341	475,490	9.98	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			1,869.09000	1.86909	1,690,470	9.99	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			31.02000	0.03102	34,850	11.05	0.00	0	20
R213	On	03/02/2022	Bond Future	10.00	Call			1,946.39000	1.94639	1,764,860	10.01	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			383.33000	0.38333	431,010	10.01	0.00	0	40
R213	On	03/02/2022	Bond Future	10.15	Call			2,566.00000	2.56600	2,366,500	10.25	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			231.08000	0.23108	260,790	10.25	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			2,652.57000	2.65257	2,451,130	10.28	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put			3,090.71000	3.09071	3,294,550	9.05	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			3,006.11000	3.00611	2,797,910	10.41	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			161.80000	0.16180	182,810	10.41	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			4,636.55000	4.63655	4,412,560	10.94	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			41.44000	0.04144	46,660	10.94	0.00	0	40
R213	On	03/02/2022	Bond Future	10.67	Call			4,970.39000	4.97039	4,745,010	11.05	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			4,431.47000	4.43147	4,245,060	10.68	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			672.64000	0.67264	718,690	10.68	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			4,353.49000	4.35349	4,168,270	10.65	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			691.69000	0.69169	738,930	10.65	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			4,392.44000	4.39244	4,206,620	10.67	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			682.10000	0.68210	728,740	10.67	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			2,998.36000	2.99836	3,126,660	9.27	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			1,941.93000	1.94193	1,834,400	9.28	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			2,970.88000	2.97088	3,098,400	9.28	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			1,895.69000	1.89569	1,789,760	9.26	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			3,026.03000	3.02603	3,155,110	9.26	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	04/08/2022	Bond Future	9.89	Call		1,918.73000	1.91873	1,812,010	9.27	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		3,067.87000	3.06787	2,936,600	9.59	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		2,709.23000	2.70923	2,816,380	9.59	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		3,093.85000	3.09385	2,961,950	9.60	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,687.20000	2.68720	2,793,720	9.60	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		3,041.69000	3.04169	2,911,060	9.58	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,731.09000	2.73109	2,838,880	9.58	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											0.00	0	25,51
R214	On	03/02/2022	Bond Future			10.75038	68.72112	10.72706	68.85735	13.66	824,653.44	12	17,6
R214	On	05/05/2022	Bond Future			10.91793	66.24915	10.89369	66.38739	13.84	0.00	0	4
R214	On	04/08/2022	Bond Future			11.09248	67.05260	11.06731	67.15327	13.24	0.00	0	
R214	On	03/11/2022	Bond Future			11.26625	64.59920	11.24013	64.74103	13.56	0.00	0	
Total R214 Future											824,653.44	12	18,05
R214	On	03/02/2022	Bond Future	11.39	Call		3,836.12000	3.83612	3,704,230	15.08	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		129.00000	0.12900	133,340	15.08	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		3,884.97000	3.88497	3,752,860	15.10	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		124.47000	0.12447	128,590	15.10	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		3,933.92000	3.93392	3,801,620	15.13	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		120.11000	0.12011	124,040	15.13	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,264.97000	5.26497	5,147,110	15.28	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		647.28000	0.64728	667,660	15.28	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,180.61000	5.18061	5,063,310	15.23	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		664.79000	0.66479	685,730	15.23	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,222.72000	5.22272	5,105,130	15.26	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		655.93000	0.65593	676,580	15.26	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,894.55000	2.89455	2,961,810	12.93	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,433.54000	2.43354	2,360,330	12.95	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,866.57000	2.86657	2,933,340	12.95	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,377.18000	2.37718	2,304,940	12.92	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,922.97000	2.92297	2,990,710	12.92	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,405.18000	2.40518	2,332,450	12.93	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		3,496.88000	3.49688	3,413,510	13.66	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,903.65000	2.90365	2,962,110	13.66	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		3,526.32000	3.52632	3,442,570	13.67	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,879.52000	2.87952	2,937,600	13.67	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		3,467.55000	3.46755	3,384,560	13.65	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,927.95000	2.92795	2,986,790	13.65	0.00	0	
Total R214 Option											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R214									824,653.44	12	18,05
Total for Bond									13,288,879.63	147	1,194,80
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future									0.00	0	
Total For ES23									0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future									0.00	0	
Total For ES23A									0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26 Future									0.00	0	
Total For ES26									0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future									0.00	0	
Total For ES26A									0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33 Future									0.00	0	
Total For ES33									0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33A Future									0.00	0	
Total For ES33A									0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES42 Future									0.00	0	
Total For ES42									0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2025 Future									0.00	0	
Total For I2025									0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2033 Future									0.00	0	
Total For I2033									0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2038 Future									0.00	0	
Total For I2038									0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2046 Future									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 03/02/2022 GOVI			811.82800	811.82800	813.19900	813.19900			0.00	0	98
GOVI On 05/05/2022 GOVI			821.36500	821.36500	822.75800	822.75800			0.00	0	
GOVI On 04/08/2022 GOVI			831.21900	831.21900	832.62900	832.62900			0.00	0	
GOVI On 03/11/2022 GOVI			841.56800	841.56800	842.99700	842.99700			0.00	0	
Total GOVI Future									0.00	0	98
GOVI On 03/02/2022 GOVI	792.74	Call			204,590.00000	20.45900	190,880,000		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			204,490.00000	20.44900	190,780,000		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			204,390.00000	20.43900	190,680,000		0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			345,080.00000	34.50800	331,150,000		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			345,280.00000	34.52800	331,350,000		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			345,180.00000	34.51800	331,250,000		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	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			133,490.00000	13.34900	119,390,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Call			133,690.00000	13.36900	119,590,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Call			133,590.00000	13.35900	119,490,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			225,770.00000	22.57700	211,480,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			225,670.00000	22.56700	211,380,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Call			225,870.00000	22.58700	211,580,000		0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option									0.00	0	
Total For GOVI									0.00	0	98
Total for GOVI									0.00	0	98
AL37 On 03/02/2022 Index Future			808.82200	808.82200	809.20900	809.20900			0.00	0	
AL37 On 05/05/2022 Index Future			818.32400	818.32400	818.72100	818.72100			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	04/08/2022	Index Future			828.14100	828.14100	828.54400	828.54400			0.00	0	
AL37	On	03/11/2022	Index Future			838.45200	838.45200	838.86100	838.86100			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/02/2022	Index Future			927.99000	927.99000	930.54100	930.54100			0.00	0	
AL7T	On	05/05/2022	Index Future			938.89300	938.89300	941.47900	941.47900			0.00	0	
AL7T	On	04/08/2022	Index Future			950.15700	950.15700	952.77500	952.77500			0.00	0	
AL7T	On	03/11/2022	Index Future			961.98600	961.98600	964.63900	964.63900			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/02/2022	Index Future			822.62600	822.62600	824.00900	824.00900			0.00	0	19
ALBI	On	05/05/2022	Index Future			832.29000	832.29000	833.69400	833.69400			0.00	0	2
ALBI	On	04/08/2022	Index Future			842.27500	842.27500	843.69700	843.69700			0.00	0	
ALBI	On	03/11/2022	Index Future			852.76200	852.76200	854.20300	854.20300			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	03/02/2022	Index Future			309.43600	309.43600	311.11300	311.11300			0.00	0	48
IGOV	On	05/05/2022	Index Future			313.14800	313.14800	314.84700	314.84700			0.00	0	
IGOV	On	04/08/2022	Index Future			316.98000	316.98000	318.70100	318.70100			0.00	0	
IGOV	On	03/11/2022	Index Future			321.00100	321.00100	322.74400	322.74400			0.00	0	
Total IGOV Future												0.00	0	48
Total For IGOV												0.00	0	48
Total for Index												0.00	0	72
JIBAR f	On	19/01/2022	Jibar Future			3.91500	96.08500	3.91500	96.08500			0.00	0	
JIBAR f	On	16/02/2022	Jibar Future			4.25000	95.75000	4.23000	95.77000			0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			4.31500	95.68500	4.28500	95.71500			0.00	0	
JIBAR f	On	20/04/2022	Jibar Future			4.67000	95.33000	4.61000	95.39000			0.00	0	
JIBAR f	On	18/05/2022	Jibar Future			4.73000	95.27000	4.67000	95.33000			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			5.03500	94.96500	4.98500	95.01500			0.00	0	1
JIBAR f	On	21/09/2022	Jibar Future			5.49000	94.51000	5.42000	94.58000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			6.07500	93.92500	5.96500	94.03500			0.00	0	6
JIBAR f	On	15/03/2023	Jibar Future			6.34500	93.65500	6.21500	93.78500			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			6.68000	93.32000	6.55000	93.45000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			6.87500	93.12500	6.72500	93.27500			0.00	0	1
JIBAR f	On	20/12/2023	Jibar Future			7.01500	92.98500	6.86500	93.13500			0.00	0	
Total Jibar Future												0.00	0	21
Total For JIBAR FUTURE												0.00	0	21
Total for Jibar												0.00	0	21

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total for Derivatives :									13,288,879.63	147	1,196,73
ABCPI3 On 07/12/2023 Spot Bond			2.73000	314.78772	2.73000	314.73944			0.00	0	
Total ABCPI3 SPOT									0.00	0	
Total For ABCPI3									0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.41724			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.56797			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.31118	9.65000	100.28521			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF005 On 30/06/2031 Spot Bond			10.91000	91.17391	10.91000	91.14731			0.00	0	
Total ABF005 SPOT									0.00	0	
Total For ABF005									0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.67099			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.38887			0.00	0	
Total ABFN09 SPOT									0.00	0	
Total For ABFN09									0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.95625			0.00	0	
Total ABFN14 SPOT									0.00	0	
Total For ABFN14									0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.55992			0.00	0	
Total ABFN16 SPOT									0.00	0	
Total For ABFN16									0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.30186			0.00	0	
Total ABFN18 SPOT									0.00	0	
Total For ABFN18									0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.98450			0.00	0	
Total ABFN21 SPOT									0.00	0	
Total For ABFN21									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.29824				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	100.75038				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.51165				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.39219				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.14909				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.26197				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.19126				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.38771				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.93417				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.90351				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.50169				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.74982				0.00	0	
Total ABFN36 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.21232				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	101.01891				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.61550				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.78492				0.00	400,000,000	200,000,00
Total ABFN40 SPOT										0.00	400,000,000	200,000,00
Total For ABFN40										0.00	400,000,000	200,000,00
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.66627				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.96115				0.00	200,000,000	100,000,00
Total ABFN42 SPOT										0.00	200,000,000	100,000,00
Total For ABFN42										0.00	200,000,000	100,000,00
ABFN4 On 14/10/2022 Spot Bond					0.00000	99.94830				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	99.94674				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	99.94566				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.25034				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.60160				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.63031				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.37719				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.11882				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.21136				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	99.99011				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.76372				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.54940				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.61188				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.58250				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.19000	7.19000	7.19000	147.47879				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	31.10427	100.00000	31.03223				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.94000	2.94000	2.94000	155.13037				0.00	0	3,000,00
Total ABN61 SPOT										0.00	0	3,000,00
Total For ABN61										0.00	0	3,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN62 On 31/03/2028 Spot Bond			3.76000	3.76000	3.76000	204.84826				0.00	0	120,000,00
Total ABN62 SPOT										0.00	0	120,000,00
Total For ABN62										0.00	0	120,000,00
ABN63 On 07/12/2033 Spot Bond			4.19000	4.19000	4.19000	235.76299				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.71000	6.71000	6.71000	103.93226				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.87000	7.87000	7.87000	111.17093				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.15000	103.04911	5.15000	103.03481				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.24000	105.26672	5.24000	105.25168				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.22500	112.17790	7.22500	112.15591				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.13500	113.19635	8.13500	113.17141				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.68000	109.56007	5.68000	109.54312				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.77500	106.89304	7.77500	106.87052				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	13.64437	100.00000	13.61384				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			2.05000	318.67736	2.05000	318.63438				0.00	0	131,000,00
Total ABS12 SPOT										0.00	0	131,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABSI2									0.00	0	131,000,00
ABSI4 On 31/01/2022 Spot Bond			1.75500	177.38648	1.75500	177.36396			0.00	0	61,000,00
Total ABSI4 SPOT									0.00	0	61,000,00
Total For ABSI4									0.00	0	61,000,00
ABX01 On 10/07/2024 Spot Bond			10.74500	10.74500	10.74500	100.39639			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.37846			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.36712			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.13522			0.00	0	
Total ACL185 SPOT									0.00	0	
Total For ACL185									0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.36627			0.00	0	
Total ACL193 SPOT									0.00	0	
Total For ACL193									0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.36627			0.00	0	
Total ACL194 SPOT									0.00	0	
Total For ACL194									0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.37595			0.00	0	
Total ACL201 SPOT									0.00	0	
Total For ACL201									0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.37595			0.00	0	
Total ACL202 SPOT									0.00	0	
Total For ACL202									0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	178.63710			0.00	0	
Total ACL203 SPOT									0.00	0	
Total For ACL203									0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	181.29119			0.00	0	
Total ACL204 SPOT									0.00	0	
Total For ACL204									0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.34811			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.30447				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.85943				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.09866				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.96297				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.22411				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.81908				0.00	200,000,000	100,000,000
Total AGL03 SPOT										0.00	200,000,000	100,000,000
Total For AGL03										0.00	200,000,000	100,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	103.16107				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.03334				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.72199				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.21474				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A11 On 18/07/2024 Spot Bond					0.00000	101.19292				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.23873				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.17000	102.07909	8.17000	102.05773				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.30767				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.53741				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.82451				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	101.03201				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.75093				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.40000	109.04054	6.40000	109.02187				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.70421				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.79097				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.84432				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.51202				0.00	0	
Total AHF5D1 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 AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.86756				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.22597				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.79088				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.84421				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.21691				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.89531				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.73751				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.81754				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.79754				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.87087				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.84554				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.32317				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.25676				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.48000	107.42709	7.48000	107.40542				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.90000	103.96162	7.90000	103.93936				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.71500	92.16087	11.71500	92.13189				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.79000	183.92853	5.79000	183.88520				0.00	0	81,000,00
Total AIRL01 SPOT										0.00	0	81,000,00
Total For AIRL01										0.00	0	81,000,00
APF06 On 24/08/2022 Spot Bond					0.00000	100.66778				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.21606				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.21483				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.45270				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.38684				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.87320				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF16 On 07/08/2024 Spot Bond					0.00000	101.18906				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF17 On 21/01/2022 Spot Bond					0.00000	101.32773				0.00	0	
Total APF17 SPOT										0.00	0	
Total For APF17										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.54000	250.40985	4.54000	250.35919				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.04000	217.57949	5.04000	217.53258				0.00	0	311,000,00
Total ASN037 SPOT										0.00	0	311,000,00
Total For ASN037										0.00	0	311,000,00
ASN13 On 31/01/2022 Spot Bond			2.73000	177.29184	2.73000	177.26462				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.77500	177.28748	2.77500	177.26003				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.63000	195.15429	4.63000	195.11436				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.40554				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.18509				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.62000	117.50491	4.62000	117.48106				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.31911				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.32378				0.00	0	
Total ASN203 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 ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.35329				0.00	0	1,900,00
Total ASN204 SPOT										0.00	0	1,900,00
Total For ASN204										0.00	0	1,900,00
ASN20 On 24/08/2025 Spot Bond					0.00000	105.06450				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.65074				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.40442				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.31800				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.85406				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.80695				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.78830				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.47309				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.21317				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.34469				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.61557				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			4.42500	4.42500	4.42500	107.32435				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			4.74500	4.74500	4.74500	102.50051				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.32691				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.37193				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.97478				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.66361				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			4.73000	115.89360	4.73000	115.86971				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	100.35034				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.31905				0.00	0	15,900,00
Total ASN346 SPOT										0.00	0	15,900,00
Total For ASN346										0.00	0	15,900,00
ASN346 On 20/06/2024 Spot Bond					0.00000	100.33355				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.33612				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35 On 20/06/2024 Spot Bond					0.00000	100.33612				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.66568				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.40145				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.32983				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.34177				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	101.30772				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.41795				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	100.41795				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.81293				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.33267				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.72416				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.37967				0.00	0	
Total ASN399 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 ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.33040				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.38720				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.54415				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.63761				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.28155				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.29018				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.39625				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.96459				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.87107				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.90403				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	99.90308				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	104.13462				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	103.94772				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.97872				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	101.15320				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	100.32455				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	100.55181				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	128.72803				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	103.84885				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.32347				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond					0.00000	100.38259				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.38259				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN507 On 28/09/2025 Spot Bond					0.00000	100.31538				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN508 On 21/12/2026 Spot Bond			9.56500	98.32396	9.56500	98.29873				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.74500	98.23446	8.74500	98.21137				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.29500	96.83373	9.29500	96.80955				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			9.29500	96.83373	9.29500	96.80955				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN522 On 31/07/2022 Spot Bond			9.10000	104.04557	9.10000	104.02042				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.05000	104.90996	11.05000	104.87931				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			11.00000	104.88781	11.00000	104.85730				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	104.66625	10.50000	104.63714				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN538 On 31/01/2024 Spot Bond			10.50000	104.66625	10.50000	104.63714				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN540 On 02/04/2026 Spot Bond					0.00000	100.12371				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN541 On 31/01/2030 Spot Bond					0.00000	101.05211				0.00	0	
Total ASN541 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 ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.06511				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	104.71057	10.60000	104.68118				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	103.10483	10.47000	104.62393				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	104.68840	10.55000	104.65916				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.02879				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.26102				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.57636				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.00158				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.31908				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.36955				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.97970				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.53126				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN586 On 18/03/2024 Spot Bond					0.00000	100.93903				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2022 Spot Bond			9.22000	104.08416	9.22000	104.05800				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.00007				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	99.89361				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	101.09139				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	101.18954				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	100.83434				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	99.55543				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN607 On 31/01/2030 Spot Bond					0.00000	101.28749				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610 On 31/03/2022 Spot Bond					0.00000	100.21518				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611 On 06/05/2024 Spot Bond					0.00000	101.13160				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN614 On 21/12/2026 Spot Bond					0.00000	100.33929				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	100.99122				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619 On 11/05/2023 Spot Bond					0.00000	101.20721				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624 On 21/12/2026 Spot Bond					0.00000	100.32144				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627 On 28/02/2024 Spot Bond					0.00000	100.85401				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632 On 02/04/2026 Spot Bond					0.00000	99.62060				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633 On 20/06/2024 Spot Bond					0.00000	100.38158				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634 On 20/06/2026 Spot Bond					0.00000	100.41873				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN635 On 05/06/2023 Spot Bond					0.00000	100.65824				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN644 On 06/05/2024 Spot Bond					0.00000	101.29372				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN645 On 12/07/2024 Spot Bond					0.00000	100.51234				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN646 On 08/07/2026 Spot Bond					0.00000	100.00016				0.00	0	
Total ASN646 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 ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.19268				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 11/02/2022 Spot Bond					0.00000	100.71156				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.70463				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.91374				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.11973				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.20387				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.40117				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.41816				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.88203				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.54750				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.18770				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.09812				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.21809				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.47604				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.20522				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.36149				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.36432				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.32474				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.00166				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 10/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.19453				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.98430				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.19537				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN716 On 15/09/2033 Spot Bond					0.00000	100.57920				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN717 On 30/09/2022 Spot Bond					0.00000	100.14007				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN718 On 30/09/2024 Spot Bond					0.00000	100.15611				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	100.47819				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN724 On 15/10/2022 Spot Bond					0.00000	99.88725				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN725 On 20/01/2022 Spot Bond					0.00000	101.14193				0.00	0	
Total ASN725 SPOT										0.00	0	
Total For ASN725										0.00	0	
ASN726 On 19/01/2022 Spot Bond					0.00000	101.14449				0.00	0	
Total ASN726 SPOT										0.00	0	
Total For ASN726										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	100.61074				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	101.17476				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	100.77680				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	100.19475				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN740 On 18/02/2022 Spot Bond					0.00000	100.70178				0.00	0	
Total ASN740 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 ASN740									0.00	0	
ASN74 On 22/02/2022 Spot Bond					0.00000	100.71233			0.00	0	
Total ASN741 SPOT									0.00	0	
Total For ASN741									0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.34730			0.00	0	500,000,00
Total ASN742 SPOT									0.00	0	500,000,00
Total For ASN742									0.00	0	500,000,00
ASN74 On 20/06/2026 Spot Bond					0.00000	100.35298			0.00	0	
Total ASN746 SPOT									0.00	0	
Total For ASN746									0.00	0	
ASN74 On 25/11/2024 Spot Bond					0.00000	101.15238			0.00	0	
Total ASN747 SPOT									0.00	0	
Total For ASN747									0.00	0	
ASN74 On 31/10/2026 Spot Bond					0.00000	100.78617			0.00	0	
Total ASN748 SPOT									0.00	0	
Total For ASN748									0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.59725			0.00	0	
Total ASN754 SPOT									0.00	0	
Total For ASN754									0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.58265			0.00	0	
Total ASN755 SPOT									0.00	0	
Total For ASN755									0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.60287			0.00	0	
Total ASN757 SPOT									0.00	0	
Total For ASN757									0.00	0	
ASN75 On 31/05/2022 Spot Bond					0.00000	100.60071			0.00	0	
Total ASN758 SPOT									0.00	0	
Total For ASN758									0.00	0	
ASN75 On 01/03/2022 Spot Bond					0.00000	100.57173			0.00	0	
Total ASN759 SPOT									0.00	0	
Total For ASN759									0.00	0	
ASN76 On 01/03/2022 Spot Bond					0.00000	100.58268			0.00	0	
Total ASN760 SPOT									0.00	0	
Total For ASN760									0.00	0	
ASN76 On 10/03/2022 Spot Bond					0.00000	100.43035			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN761 SPOT										0.00	0	
Total For ASN761										0.00	0	
ASN761 On 17/03/2022 Spot Bond					0.00000	100.35395				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN764 On 22/03/2022 Spot Bond					0.00000	100.29332				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN767 On 21/12/2026 Spot Bond					0.00000	100.42490				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	100.40096				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 22/03/2022 Spot Bond					0.00000	100.30044				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN771 On 29/03/2022 Spot Bond					0.00000	100.18191				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN775 On 05/04/2022 Spot Bond					0.00000	100.06838				0.00	0	
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN778 On 11/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	54,300,000,000	
Total ASN779 SPOT									10,000,000,000,000.00	50,000,000,000	54,300,000,000	
Total For ASN779									10,000,000,000,000.00	50,000,000,000	54,300,000,000	
ASN779 On 11/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN780 On 11/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.43000	103.74095	4.43000	103.72846			0.00	0	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW21 On 24/03/2022 Spot Bond			9.30000	102.76231	9.30000	102.73660				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	101.44951				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.71117				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.76392				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.15683				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.89500	100.29712	6.89500	100.27845				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.08354				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.71069				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.13983				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	100.68701				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.22858				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.60000	8.60000	8.60000	103.25903				0.00	0	
Total BAYA67 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.35500	11.35500	11.35500	106.07819				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.20884				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.11372				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.19977				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.20010				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.20169				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.40662				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.09517				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.22513				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.24219				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.23478				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.39857				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.22774				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.24128				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.30866				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.43875				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.41283				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.38081				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.43026				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.22197				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.22829				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.22157				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.27487				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.64803				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.28186				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	100.27563				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.64687				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.28925				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.27518				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.30000	8.30000	8.30000	100.98716				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.16474				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.06008				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.55356				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.86220				0.00	0	
Total BDX34 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 BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.47096				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.76401				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.09468				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.39000	106.93736	7.39000	106.91593				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.78157				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	100.91285				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.97555				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.48075				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.28407				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.29013				0.00	200,000,000	100,000,000
Total BGL19 SPOT										0.00	200,000,000	100,000,000
Total For BGL19										0.00	200,000,000	100,000,000
BGT01 On 12/09/2022 Spot Bond					0.00000	102.85091				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.82215				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.22097				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.14000	107.43806	6.14000	107.42011				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.48305				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.06039				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	101.16379				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.06311				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.28254				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.96552				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.65200				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.54100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	69.20400				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0: On 06/07/2026 Spot Bond					0.00000	55.39000				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1: On 18/02/2022 Spot Bond					0.00000	100.62560				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1: On 27/03/2022 Spot Bond					0.00000	100.16867				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.19710				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.73517				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.49625				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.94930				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	99.89461				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	101.01708				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.05421				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.94276				0.00	0	
Total BPPF29 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 BPPF29									0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.97990			0.00	0	
Total BPPF30 SPOT									0.00	0	
Total For BPPF30									0.00	0	
BPPF3 On 24/08/2022 Spot Bond					0.00000	100.67251			0.00	0	
Total BPPF31 SPOT									0.00	0	
Total For BPPF31									0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.80605			0.00	0	
Total BPPF32 SPOT									0.00	0	
Total For BPPF32									0.00	0	
BPPF3 On 03/11/2022 Spot Bond					0.00000	100.85918			0.00	0	
Total BPPF33 SPOT									0.00	0	
Total For BPPF33									0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BWZJ23 SPOT									0.00	0	
Total For BWZJ23									0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.19421			0.00	0	
Total BWZJ24 SPOT									0.00	0	
Total For BWZJ24									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.71487			0.00	0	
Total CBL29 SPOT									0.00	0	
Total For CBL29									0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.91929			0.00	0	
Total CBL30 SPOT									0.00	0	
Total For CBL30									0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.87500	106.95260	7.87500	106.92990			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.04500	108.64546	8.04500	108.62192			0.00	0	
Total CCT02 SPOT									0.00	0	
Total For CCT02									0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.64500	110.46426	8.64500	110.43844		2,247,700,000,000.00	260,000,000	130,000,000	
Total CCT03 SPOT								2,247,700,000,000.00	260,000,000	130,000,000	
Total For CCT03								2,247,700,000,000.00	260,000,000	130,000,000	
CCT04 On 17/07/2027 Spot Bond			10.06500	10.06500	10.06500	100.07156		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.51803				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.30858				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.90407				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.96648				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.67165				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.77663				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	109.17289	4.77000	106.70600				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.82700				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.04086				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.25000	109.83837	7.25000	109.81677				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN365 On 20/03/2024 Spot Bond			8.70700	112.36765	8.70700	114.79800				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.31796				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.27531				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.68481				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	102.44345	10.98000	102.41321				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	111.00800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	117.18531	6.50000	113.40500				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.45700				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.34467				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.89274				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.88511				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.70000	177.29477	2.70000	177.26767				0.00	0	
Total CLN452 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 CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			5.64000	143.52657	5.64000	143.49357				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.08000	141.73182	6.08000	141.69758				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 13/03/2022 Spot Bond			6.60000	103.87722	6.60000	103.85864				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond					0.00000	100.54612				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond					0.00000	100.25692				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.31343				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.99128				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN480 On 28/07/2022 Spot Bond			6.40000	105.59960	6.40000	105.58152				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	100.31168				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.40100				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.73315				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.80000	111.36321	6.80000	111.34264				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.33773				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	99.98383				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	99.98279				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.47056				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.62144				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.54262				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.25590				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	97.19497				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	103.21911	9.96000	103.19139				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	101.97819	10.01000	101.95083				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN518 On 25/11/2022 Spot Bond					0.00000	100.81290				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	100.31470	9.60000	100.28945				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.45546				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	100.66694				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.12900	9.20000	103.10338				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.82611				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.50981				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.92361				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.98144				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.45546				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.37317				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	99.87070				0.00	0	
Total CLN534 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 CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.52500	102.22646	9.52500	102.20061				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	98.99297				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	101.18703				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	99.87090				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	147.25200				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.67695				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	100.80190				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.99500	107.67497	8.99500	107.64923				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.04500	105.66929	9.04500	105.64347				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.13500	104.91292	9.13500	104.88703				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	312.12771				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.91655				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.90064				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.77725				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	99.85679				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	125.66400				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.95833				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	101.54577	10.19000	101.53491				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.99500	105.36796	8.99500	105.34235				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.99094				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.73081				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN566 On 17/01/2024 Spot Bond					0.00000	101.97531				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.58212				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.90110				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.22500	104.02189	9.22500	103.99598				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.94888				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.90600				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.42847				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.40713				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	99.87589				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.11953				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.94183				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.63793				0.00	0	
Total CLN582 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 CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.46581				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	99.88797				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.62115				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.51689				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.51293				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.40472				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.34376				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.24216				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.05679				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.06000	146.04938	4.06000	118.30040				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.76448				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.20274				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.76448				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.16964				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.11290				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.46916				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.34376				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.34376				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.75000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.74324				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.93085				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.85252				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.33059				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN607 On 17/01/2024 Spot Bond					0.00000	101.36540				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.78396				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	101.84367	9.32000	101.81819				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	101.13262				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.55186				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.75736				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.01200				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.19888				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	96.98800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.68154				0.00	0	
Total CLN617 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 CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.75520				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.71857				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.07309				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.06912				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	101.06642				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	95.04600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	101.20807				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.38000	106.74441	6.38000	106.72620				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.96041				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.97898				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.95000	65.34956	11.95000	86.74991				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.78501				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63(On 19/08/2025 Spot Bond			9.69500	103.14262	9.69500	103.11610				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.95617				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	100.79084				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	99.99994				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	101.00525				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	102.73022				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.75080				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.95193				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2022 Spot Bond					0.00000	100.95338				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.03675				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	101.19993				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64 On 21/11/2024 Spot Bond					0.00000	100.75481				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.33746				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2022 Spot Bond					0.00000	101.13319				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.33803				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.10615				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	100.65442				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.95193				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	100.76785				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.95193				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	99.43900				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.41564				0.00	0	
Total CLN656 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 CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	99.93621				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.95402				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	99.68200				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	98.89100				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	118.12400				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	142.36100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.91852				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.13470				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.13846				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.44303				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	101.81183				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.71376				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.05088				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.50886				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.65122	147.65998	4.65122	119.97488				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.65122	147.65998	4.65122	119.97566				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.07207				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.12857				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.32847				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.98333				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.09044				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.51030				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.31450				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN684 On 21/06/2023 Spot Bond					0.00000	100.32318				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.16950				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.38253				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.38232				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.33659				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	100.24120				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.33672				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.12300				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	87.44395				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.90299				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.49596				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.59555				0.00	0	
Total CLN700 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 CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.81125				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.40693				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.34341				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.01739				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.15681				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.44133				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.32887				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.34894				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.59484				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.39526				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.77997				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.33104				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.33104				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.33104				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	83.37646				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.39952				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	82.36240				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	82.68834				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.56572				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	83.40658				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.30454				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.30454				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.30454				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN727 On 21/06/2025 Spot Bond					0.00000	100.30995				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.30995				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.30995				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.93600				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.98791				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.63521				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.40712				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	101.02944				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	96.54245				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.38169				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.39868				0.00	0	
Total CLN738 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 CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	109.62900				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	95.16700				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.93778				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.20316				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.14152				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	98.25400				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.51118				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.81285				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.33667				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.24984				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.43753				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.10620				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
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	103.27089				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.13963				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	100.56849				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.55187				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	102.11379				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.99988				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	101.11637				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	94.85330				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.27089				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.32337				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	100.31724				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	100.32200				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	82.84095				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.36724				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.75924				0.00	0	
Total CLN773 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 CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.29987				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.80000	6.80000	6.80000	115.66976				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.72122				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64684				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.87688				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.91573				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.86116				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	104.14377				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.88893				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.78371				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.78205				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.18795				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.29328				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.18795				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	100.51935				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	100.38785				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.30000	101.00972	8.30000	100.98716				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.70000	107.08802	7.70000	107.06579				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.26500	104.77903	10.26500	104.75022				0.00	0	30,000,00
Total COJ08 SPOT										0.00	0	30,000,00
Total For COJ08										0.00	0	30,000,00
COJG0 On 09/06/2024 Spot Bond			6.69000	108.55919	6.69000	108.53957				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.23500	104.64404	7.23500	104.62361				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.05500	94.80251	12.05500	94.77203				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			10.64500	95.54277	10.64500	95.51555				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
CPV01 On 30/06/2029 Spot Bond			9.60000	9.60000	9.60000	105.08964			0.00	0	
Total CPV01 SPOT									0.00	0	
Total For CPV01									0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.79822			0.00	0	
Total DENG88 SPOT									0.00	0	
Total For DENG88									0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.33238			0.00	0	
Total DENG99 SPOT									0.00	0	
Total For DENG99									0.00	0	
DNG10 On 31/01/2022 Spot Bond					0.00000	100.40327			0.00	0	
Total DNG104 SPOT									0.00	0	
Total For DNG104									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.73886			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.73263			0.00	0	
Total DSY02 SPOT									0.00	0	
Total For DSY02									0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.39500	9.39500	9.39500	104.04015			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.16812			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.79764			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.67000	107.26786	6.67000	107.24875		20,010,000,000,000.00		3,000,000,000	1,500,000,000
Total DV23 SPOT								20,010,000,000,000.00		3,000,000,000	1,500,000,000
Total For DV23								20,010,000,000,000.00		3,000,000,000	1,500,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	49.58871	100.00000	49.47956			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	49.58871	100.00000	49.47956			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			7.18000	108.65057	7.18000	108.62974			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.82553	9.69000	103.79884				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.82553	9.69000	103.79884				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.82000	95.86797	11.82000	95.83806				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.98658	10.10000	103.95875				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.98658	10.10000	103.95875				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.16130				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	100.53096				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	101.19751				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.18258				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.21394				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.03439				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.66664				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.44184				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB2 ¹ On 31/05/2024 Spot Bond					0.00000	98.86873				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 ¹ On 31/05/2026 Spot Bond					0.00000	100.99734				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 ⁷ On 31/01/2023 Spot Bond					0.00000	100.92975				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 ¹ On 31/01/2025 Spot Bond					0.00000	96.94622				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 ¹ On 31/01/2027 Spot Bond					0.00000	100.98427				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 ¹ On 21/08/2023 Spot Bond					0.00000	101.13799				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 ¹ On 21/08/2025 Spot Bond					0.00000	100.89086				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 ¹ On 15/12/2026 Spot Bond					0.00000	100.46668				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 ¹ On 15/12/2028 Spot Bond					0.00000	100.48418				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.27000	103.94451	5.27000	103.92963				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.71000	109.69889	6.71000	109.67889				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN32 On 14/03/2032 Spot Bond			4.80000	115.08872	4.80000	115.06457				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.62000	104.06237	4.62000	104.04125				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	139.22174	2.25000	139.20229				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.98500	148.75003	3.98500	148.72208				0.00	0	798,000,00
Total EL28 SPOT										0.00	0	798,000,00
Total For EL28										0.00	0	798,000,00
EL29 On 19/11/2029 Spot Bond			3.91300	135.57605	3.91300	135.55084				0.00	0	221,000,00
Total EL29 SPOT										0.00	0	221,000,00
Total For EL29										0.00	0	221,000,00
EL30 On 29/07/2030 Spot Bond			3.95500	132.57847	3.95500	132.55391				0.00	0	273,000,00
Total EL30 SPOT										0.00	0	273,000,00
Total For EL30										0.00	0	273,000,00
EL31 On 02/06/2031 Spot Bond			4.49000	116.99036	4.49000	116.96685				0.00	0	140,000,00
Total EL31 SPOT										0.00	0	140,000,00
Total For EL31										0.00	0	140,000,00
EL36 On 31/01/2036 Spot Bond			4.59000	106.08443	4.59000	106.06299				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	139.22174	2.25000	139.20229				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	186.13849				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	183.15628				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 09/06/2025 Spot Bond					0.00000	141.87095				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	140.75036				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	138.46148				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	128.65965				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	129.91876				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 15/04/2024 Spot Bond					0.00000	124.51159				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	126.58938				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	104.74609				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.73000	102.50852	9.73000	102.48161				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.53500	11.53500	11.53500	95.18122				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.58500	11.58500	11.58500	99.81941				0.00	0	666,666,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.79500	9.79500	9.79500	101.26756				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.79500	9.79500	9.79500	101.79010				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.57000	11.57000	11.57000	73.40606				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.86000	10.86000	10.86000	100.04908				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.57000	11.57000	11.57000	94.13315				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.58207				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.51490				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.43996				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.42883				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	100.90555				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.64360				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF022 On 28/05/2024 Spot Bond					0.00000	100.69327				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.54712				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.42500				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.84199				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.57054				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.58598				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	99.89930				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.69483				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	101.04298				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.29164				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	100.00009				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT009 On 11/11/2022 Spot Bond					0.00000	100.83694				0.00	0	
Total EQT009 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For EQT009									0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.82023			0.00	0	
Total EQT010 SPOT									0.00	0	
Total For EQT010									0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.79277			0.00	0	
Total ERS3B6 SPOT									0.00	0	
Total For ERS3B6									0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.75592			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.85164			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.76328			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.80008			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.74418			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.72648			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.83687			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.03000	108.55179	6.03000	108.53427		11,818,800,000,000.00	1,960,000,000	1,180,000,000	
Total ES23 SPOT								11,818,800,000,000.00	1,960,000,000	1,180,000,000	
Total For ES23								11,818,800,000,000.00	1,960,000,000	1,180,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.61093	10.00000	104.58320		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			8.79500	98.88317	8.79500	98.85979		3,764,504,501,000.00	428,027,800	2,714,463,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ES26 SPOT									3,764,504,501,000.00	428,027,800	2,714,463,90
Total For ES26									3,764,504,501,000.00	428,027,800	2,714,463,90
ES26/R On 02/04/2026 Spot Bond			7.85000	102.15948	7.85000	102.13787			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.29000	78.16541	11.26000	78.30043			566,979,284,000.00	50,219,600	376,509,80
Total ES33 SPOT									566,979,284,000.00	50,219,600	376,509,80
Total For ES33									566,979,284,000.00	50,219,600	376,509,80
ES33/R On 15/09/2033 Spot Bond			7.50000	102.42906	7.50000	102.40823			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.76500	76.76977	11.74000	76.89747			22,953,213,816,000.00	1,950,974,400	3,435,287,20
Total ES42 SPOT									22,953,213,816,000.00	1,950,974,400	3,435,287,20
Total For ES42									22,953,213,816,000.00	1,950,974,400	3,435,287,20
ES42/R On 25/04/2042 Spot Bond			8.50000	101.79979	8.50000	101.77651			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	100.52005			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.26807			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.35032			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.83534			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.75085			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.80825			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.84634				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.10339				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.14926				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.73997				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.02091				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.09293				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.13073				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.72593				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.74184				0.00	360,000,000	680,000,000
Total FRB24 SPOT										0.00	360,000,000	680,000,000
Total For FRB24										0.00	360,000,000	680,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	105.09967				0.00	0	
Total FRB25 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 FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.23139				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.37500	107.63226	8.37500	107.60801				0.00	0	30,000,00
Total FRB27 SPOT										0.00	0	30,000,00
Total For FRB27										0.00	0	30,000,00
FRB28 On 02/12/2025 Spot Bond					0.00000	103.96869				0.00	0	50,000,00
Total FRB28 SPOT										0.00	0	50,000,00
Total For FRB28										0.00	0	50,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	101.73366				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.29500	101.36652	8.29500	101.34388				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.74541				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			2.16000	177.34716	2.16000	177.32268				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.51000	316.03934	2.51000	315.99275				0.00	0	168,000,00
Total FRBI23 SPOT										0.00	0	168,000,00
Total For FRBI23										0.00	0	168,000,00
FRBI25 On 31/01/2025 Spot Bond			2.95500	2.95500	2.95500	155.06267				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.82000	204.19670	3.82000	204.15938				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.37000	4.37000	4.37000	107.71185				0.00	0	100,000,00
Total FRBI29 SPOT										0.00	0	100,000,00
Total For FRBI29										0.00	0	100,000,00
FRBI33 On 07/12/2033 Spot Bond			4.64000	4.64000	4.64000	225.89394				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.82000	100.94217	4.82000	100.92101				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.85000	100.60740	4.85000	100.58616				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			7.08000	7.08000	7.08000	82.49542				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			7.13000	7.13000	7.13000	81.72202				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.24000	4.24000	4.24000	149.39202				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	96.22771				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22 On 31/01/2022 Spot Bond			2.81000	177.28408	2.81000	177.25648				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23 On 31/01/2022 Spot Bond			3.67000	177.20071	3.67000	177.16894				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	100.44140				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25(On 17/07/2027 Spot Bond					0.00000	102.90400				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26(On 06/08/2023 Spot Bond					0.00000	102.48304				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27(On 30/01/2023 Spot Bond					0.00000	101.15315				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27(On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.26020				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27(On 21/11/2022 Spot Bond					0.00000	100.75754				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	100.38164				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28(On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	115.74465				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	101.22797				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.36512				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28(On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	113.66877				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	100.33445				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	100.83119				0.00	0	
Total FRC290 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.86226				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.87753				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.55577				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	102.74800				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	103.06713				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.79923				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	102.05506				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.61805				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.12188				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.32759				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.37472				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.40996				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	100.75445				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.45496				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	101.16890				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.37017				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.40974				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.54755				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.37850				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.10530				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	101.04389				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.15616				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.64179				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC329 On 06/11/2023 Spot Bond					0.00000	100.90044				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	101.25937				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	101.16559				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	103.35092				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	100.95195				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.17722				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	100.48239				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.32577				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	101.35461				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	100.43904				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	100.75483				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.48400				0.00	0	
Total FRC348 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.32564				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond					0.00000	101.19231				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.72136				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.64254				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	101.34696				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.43486				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.33913				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.35330				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	100.90962				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	101.21797				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	101.38319				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.19687				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.15576				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.98766				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.07146				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	101.33132				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	100.54522				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.77254				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.92810				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	100.93081				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.35763				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	101.35132				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC374 On 20/06/2026 Spot Bond					0.00000	100.95561				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	101.70250				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	102.54793				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	102.53309				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.33997				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	100.36091				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	100.38423				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC382 On 24/03/2022 Spot Bond					0.00000	100.25630				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.45000	3.45000	3.45000	177.19133				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.39000	3.39000	3.39000	177.19744				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.40000	3.40000	3.40000	177.19642				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.24000	107.62179	4.24000	107.60082				0.00	0	
Total FRI33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.47000	119.74569	4.47000	119.72185				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.08644				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.70869				0.00	0	2,100,000,00
Total FRJ22 SPOT										0.00	0	2,100,000,00
Total For FRJ22										0.00	0	2,100,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.72061				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.40757				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.01182				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.59182				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.92364				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.28146				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.65958				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.28603				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.03800	4.03800	4.03800	109.23250				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS107 On 31/01/2038 Spot Bond			4.44000	4.44000	4.44000	120.17613				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS108 On 23/01/2024 Spot Bond					0.00000	100.63798				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	101.02947				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS105 On 31/01/2038 Spot Bond			4.58000	118.09753	4.58000	118.07366				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.49000	229.17404	4.49000	229.12798				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			4.72000	116.03897	4.72000	116.01510				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS111 On 07/12/2033 Spot Bond			4.52000	4.52000	4.52000	228.47679				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS113 On 31/01/2025 Spot Bond			3.79000	151.37660	3.79000	151.34921				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	131.99879	3.70500	131.97520				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS116 On 31/01/2038 Spot Bond			4.52000	118.99313	4.52000	118.96929				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.64000	225.94025	4.64000	225.89394				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12 On 07/12/2033 Spot Bond			4.69000	224.87441	4.69000	224.82803				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			3.32000	123.05695	3.32000	153.42619				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.72000	224.23780	4.72000	224.19138				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			4.72000	116.03897	4.72000	116.01510				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.44000	197.23344	4.44000	197.19408				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.47000	105.71881	5.47000	105.69495				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.33000	198.44875	4.33000	198.40975				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.39000	197.78479	4.39000	197.74561				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.23000	213.73806	5.23000	213.69090				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.42000	106.37133	5.42000	106.34749				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.72000	4.72000	4.72000	116.01510				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.70000	116.33039	4.70000	116.30653				0.00	0	
Total FRS136 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.20000	199.89611	4.20000	199.85753				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.00000	218.39874	5.00000	218.35189				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.33000	198.44875	4.33000	198.40975				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.33000	198.44875	4.33000	198.40975				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.73100	205.21919	3.73100	205.18218				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.09000	150.06938	4.09000	150.04105				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.51000	177.31319	2.51000	177.28702				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.68000	194.61132	4.68000	194.57127				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.72000	194.17821	4.72000	194.13803				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.06000	150.19950	4.06000	150.17124				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.19500	199.95203	4.19500	199.91346				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.73000	4.73000	4.73000	194.02988				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	6.32466				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	101.22292				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	101.34938				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	100.34093				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	100.22456				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	208.51115				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	151.21762				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	197.62302				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	45.39770				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	100.88580				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS19(On 05/08/2025 Spot Bond					0.00000	101.02091				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20(On 12/08/2025 Spot Bond					0.00000	100.90875				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20(On 06/08/2025 Spot Bond					0.00000	100.71994				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	99.93948				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	100.76417				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21(On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21(On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21(On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22(On 20/12/2024 Spot Bond					0.00000	100.29626				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22(On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 06/07/2022 Spot Bond					0.00000	100.11189				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS223										0.00	0	
FRS22 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	
FRS22 On 21/12/2027 Spot Bond					0.00000	100.32577				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 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	
FRS22 On 31/07/2022 Spot Bond					0.00000	101.93051				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22 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	
FRS23 On 14/08/2027 Spot Bond					0.00000	100.90165				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 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	
FRS23 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	
FRS23 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	
FRS23 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	
FRS23 On 31/03/2032 Spot Bond					0.00000	104.54329				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	112.22077				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	101.83010				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.01894				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	75.05910				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.82358				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	116.01759				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	102.07724				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS247 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS250 On 31/01/2022 Spot Bond					0.00000	100.90388				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS252 On 31/01/2022 Spot Bond					0.00000	100.90588				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS253 On 22/02/2024 Spot Bond					0.00000	102.98973				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS254 On 31/01/2022 Spot Bond					0.00000	100.89989				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.56529				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS256 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS258 On 23/01/2024 Spot Bond					0.00000	119.86762				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS259 On 24/03/2022 Spot Bond					0.00000	100.54654				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	100.31644				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	100.82415				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS263 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS263										0.00	0	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.18471				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	120.21882				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.18613				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	117.50140				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	99.85946				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	112.28208				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.18498				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 18/08/2022 Spot Bond					0.00000	100.71328				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS27 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	100.23190				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.44869				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.64315				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.19610				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 13/01/2022 Spot Bond					0.00000	101.02641				0.00	0	
Total FRS283 SPOT										0.00	0	
Total For FRS283										0.00	0	
FRS283 On 28/02/2031 Spot Bond			9.44500	9.44500	9.44500	103.83800				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.44500	9.44500	9.44500	103.83800				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.16586				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 14/02/2022 Spot Bond					0.00000	103.46501				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS287 On 13/11/2023 Spot Bond					0.00000	101.23233				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			10.76900	10.76900	10.76900	96.95038				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS29(On 03/03/2022 Spot Bond					0.00000	100.50670				0.00	0	
Total FRS290 SPOT										0.00	0	
Total For FRS290										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	97.92917				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.31000	2.31000	2.31000	317.13778				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.05000	318.67736	2.05000	318.63438				0.00	0	370,000,00
Total FRS37 SPOT										0.00	0	370,000,00
Total For FRS37										0.00	0	370,000,00
FRS43 On 07/12/2023 Spot Bond			2.05000	2.05000	2.05000	318.63438				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.75000	177.38697	1.75000	177.36446				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.75000	177.38697	1.75000	177.36446				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.00144				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.42000	112.07685	4.42000	112.05470				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.01000	75.77703	4.01000	118.56359				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.21000	3.21000	3.21000	153.91719				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.49000	3.49000	3.49000	152.67104				0.00	0	
Total FRS87 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.11000	3.11000	3.11000	312.58975			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.72000	5.72000	5.72000	105.01637			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.93500	110.83738	6.93500	110.81662			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.21500	112.26936	7.21500	112.24774			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.67500	109.75344	7.67500	109.73074			0.00	0	100,000,00
Total FRX26 SPOT									0.00	0	100,000,00
Total For FRX26									0.00	0	100,000,00
FRX27 On 07/03/2027 Spot Bond			7.79500	113.53082	7.79500	113.50685			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.30500	113.65922	8.30500	113.63408			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.62000	110.80114	8.62000	110.77573			0.00	0	50,000,00
Total FRX30 SPOT									0.00	0	50,000,00
Total For FRX30									0.00	0	50,000,00
FRX31 On 21/02/2031 Spot Bond			8.87500	107.52368	8.87500	107.49831			0.00	0	50,000,00
Total FRX31 SPOT									0.00	0	50,000,00
Total For FRX31									0.00	0	50,000,00
FRX32 On 31/03/2032 Spot Bond			9.13000	112.05740	9.13000	112.02992		2,373,800,000,000.00		260,000,000	130,000,00
Total FRX32 SPOT								2,373,800,000,000.00		260,000,000	130,000,00
Total For FRX32								2,373,800,000,000.00		260,000,000	130,000,00
FRX45 On 14/04/2045 Spot Bond			10.55500	79.93733	10.55500	79.91475			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.60308			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.91847				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.70820				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.67479				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.69748				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.70415				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A1 On 20/10/2022 Spot Bond					0.00000	101.03710				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	101.09304				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.16612				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.20264				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.81833				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.61839				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.84422				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.72329				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.67896				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.68632				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.95029				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.97000	112.75927	3.97000	112.73820				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.50221				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.27900	108.74743	6.27900	108.72896				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.57701				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.72656				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.89500	108.52503	6.89500	108.50482				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	99.92931				0.00	0	
Total GRT22 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.72471				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.45516				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.97066				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.51916				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.86354				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.17442				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.08894				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.61321				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.63965				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.52065				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.58915				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.12385				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.14966				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.99202				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.04873				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.29745				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.74018				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.11142				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.14616				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.42299				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.14009				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.34257				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.61682				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T2 On 12/08/2022 Spot Bond					0.00000	100.78009				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.31917				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.16848				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.58190				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.66047				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.83772				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.29129				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.60825				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.50426				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.15976				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.15013				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.14746				0.00	0	
Total HPF13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.65000	315.24212	2.65000	315.19443				0.00	0	231,000,00
Total HWAY23 SPOT										0.00	0	231,000,00
Total For HWAY23										0.00	0	231,000,00
HWAY2 On 07/12/2024 Spot Bond			3.00000	3.00000	3.00000	320.09324				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.22500	104.59571	10.22500	104.56737				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.57000	80.75608	4.57000	107.11736				0.00	0	10,000,000,00
Total HWAY33 SPOT										0.00	0	10,000,000,00
Total For HWAY33										0.00	0	10,000,000,00
HWAY3 On 31/07/2034 Spot Bond			11.16000	91.37322	11.16000	91.34626			155,561,472,000.00		13,939,200	3,787,969,60
Total HWAY34 SPOT									155,561,472,000.00		13,939,200	3,787,969,60
Total For HWAY34									155,561,472,000.00		13,939,200	3,787,969,60
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.28021	100.00000	13.25098				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.26000	90.30316	11.26000	90.27629				0.00	0	5,190,000,00
Total HWAY35 SPOT										0.00	0	5,190,000,00
Total For HWAY35										0.00	0	5,190,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.27830	100.00000	13.24907				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	100.01262				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	101.14576				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.61897				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.67000	156.37859	2.64000	156.49175			180,127,217,658,000.00		67,463,377,400	465,683,446,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total I2025 SPOT									10,127,217,658,000.00	67,463,377,400	465,683,446,90
Total For I2025									10,127,217,658,000.00	67,463,377,400	465,683,446,90
I2029 On 31/03/2029 Spot Bond			3.52500	113.88749	3.50000	114.05561			10,764,517,395,000.00	3,053,763,800	274,391,406,90
Total I2029 SPOT									10,764,517,395,000.00	3,053,763,800	274,391,406,90
Total For I2029									10,764,517,395,000.00	3,053,763,800	274,391,406,90
I2033 On 28/02/2033 Spot Bond			3.82000	112.08371	3.74000	112.93672			16,781,789,070,000.00	4,393,138,500	301,690,112,40
Total I2033 SPOT									16,781,789,070,000.00	4,393,138,500	301,690,112,40
Total For I2033									16,781,789,070,000.00	4,393,138,500	301,690,112,40
I2038 On 31/01/2038 Spot Bond			3.82000	130.06482	3.82000	130.04119			320,439,356,888,000.00	83,884,648,400	324,325,174,20
Total I2038 SPOT									320,439,356,888,000.00	83,884,648,400	324,325,174,20
Total For I2038									320,439,356,888,000.00	83,884,648,400	324,325,174,20
I2046 On 31/03/2046 Spot Bond			3.93000	116.93611	3.82000	119.11107			503,979,500,298,000.00	128,239,058,600	302,327,972,20
Total I2046 SPOT									503,979,500,298,000.00	128,239,058,600	302,327,972,20
Total For I2046									503,979,500,298,000.00	128,239,058,600	302,327,972,20
I2050 On 31/12/2050 Spot Bond			3.92000	119.40599	3.85000	120.98141			74,684,438,192,000.00	19,052,152,600	274,179,282,50
Total I2050 SPOT									74,684,438,192,000.00	19,052,152,600	274,179,282,50
Total For I2050									74,684,438,192,000.00	19,052,152,600	274,179,282,50
IBL101 On 24/05/2022 Spot Bond			6.11500	6.11500	6.11500	102.24220			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.94619			0.00	695,000,000	695,000,00
Total IBL102 SPOT									0.00	695,000,000	695,000,00
Total For IBL102									0.00	695,000,000	695,000,00
IBL109 On 07/12/2023 Spot Bond			2.77000	314.56084	2.77000	314.51225			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.74798			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.22254			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.81310			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL124 On 14/02/2024 Spot Bond					0.00000	100.96529				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	99.98640				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.62551				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.16925				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.86854				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.56659				0.00	1,200,000,000	600,000,000
Total IBL133 SPOT										0.00	1,200,000,000	600,000,000
Total For IBL133										0.00	1,200,000,000	600,000,000
IBL134 On 17/10/2024 Spot Bond					0.00000	100.03136				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.75724				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.34185				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.93551				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.88837				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.68080				0.00	0	
Total IBL141 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.75191				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.33332				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.11283				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.60016				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.62517				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.70418				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	99.89339				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.98374				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	101.01690				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.87498				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.98033				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.95360				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.06560				0.00	540,000,000	270,000,000
Total IBL162 SPOT										0.00	540,000,000	270,000,000
Total For IBL162										0.00	540,000,000	270,000,000
IBL163 On 13/04/2026 Spot Bond					0.00000	99.95957				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.69412				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.71950				0.00	900,000,000	450,000,000
Total IBL168 SPOT										0.00	900,000,000	450,000,000
Total For IBL168										0.00	900,000,000	450,000,000
IBL177 On 19/07/2024 Spot Bond					0.00000	99.88177				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.87746				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.64077				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.66273				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.43128				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.44601				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL192 On 08/10/2026 Spot Bond					0.00000	100.00008				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	101.28338				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.09924				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.93939				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.91128				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.54307				0.00	340,000,000	170,000,000
Total IBL200 SPOT										0.00	340,000,000	170,000,000
Total For IBL200										0.00	340,000,000	170,000,000
IBL201 On 02/12/2026 Spot Bond					0.00000	100.56163				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.48633				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.54863				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.52284				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.43669				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.49702				0.00	0	
Total IBL206 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IBL206									0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.83000	1.83000	1.83000	177.35630			366,732,000,000.00	200,400,000	200,400,00
Total IBL36 SPOT									366,732,000,000.00	200,400,000	200,400,00
Total For IBL36									366,732,000,000.00	200,400,000	200,400,00
IBL60 On 17/02/2024 Spot Bond			6.82000	110.70057	6.82000	110.68040			0.00	0	
Total IBL60 SPOT									0.00	0	
Total For IBL60									0.00	0	
IBL67 On 31/01/2022 Spot Bond			2.10000	177.35299	2.10000	177.32879			0.00	0	
Total IBL67 SPOT									0.00	0	
Total For IBL67									0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.19000	105.36132	5.19000	105.34640			0.00	0	
Total IBL78 SPOT									0.00	0	
Total For IBL78									0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.25149			0.00	0	
Total IBL98 SPOT									0.00	0	
Total For IBL98									0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.82000	103.06086	8.82000	103.03629			0.00	0	
Total IDCG06 SPOT									0.00	0	
Total For IDCG06									0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.13500	108.12220	10.13500	108.33054			0.00	0	
Total IDCG08 SPOT									0.00	0	
Total For IDCG08									0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.41500	106.41460	9.41500	106.38772			0.00	0	
Total IDCG11 SPOT									0.00	0	
Total For IDCG11									0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.44564			0.00	0	
Total IDCG13 SPOT									0.00	0	
Total For IDCG13									0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.95379			0.00	0	
Total IDCG15 SPOT									0.00	0	
Total For IDCG15									0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.54927			0.00	0	
Total IDCG16 SPOT									0.00	0	
Total For IDCG16									0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.92221			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.40220				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.23579				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.30384				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.06944				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.06685				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.40130				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.14500	102.21847	8.14500	102.19605				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.34365				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.25232				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	105.07775				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV07 On 09/03/2026 Spot Bond					0.00000	97.62982				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	102.78750				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.64889				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.76201				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.31492				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.29954				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.30763				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.55189				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.96677				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.27611				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.90709				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.92376				0.00	0	
Total IPF27 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 IPF27									0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.15781			0.00	0	
Total IPF30 SPOT									0.00	0	
Total For IPF30									0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.79191			0.00	0	
Total IPF31 SPOT									0.00	0	
Total For IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.11138			0.00	0	
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.43638			0.00	0	
Total IPF33 SPOT									0.00	0	
Total For IPF33									0.00	0	
IPFC36 On 10/02/2022 Spot Bond					0.00000	100.70325			0.00	0	
Total IPFC36 SPOT									0.00	0	
Total For IPFC36									0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.37150			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	101.22248	2.75000	101.21486			0.00	0	
Total IV017/R212 SPOT									0.00	0	
Total For IV017/R212									0.00	0	
IV019 On 31/03/2028 Spot Bond			5.09000	190.22388	5.09000	190.18263			0.00	0	19,000,00
Total IV019 SPOT									0.00	0	19,000,00
Total For IV019									0.00	0	19,000,00
IV035 On 07/04/2022 Spot Bond					0.00000	100.79431			0.00	0	
Total IV035 SPOT									0.00	0	
Total For IV035									0.00	0	
IV039 On 31/01/2022 Spot Bond			3.25000	3.25000	3.25000	177.21168			0.00	0	197,000,00
Total IV039 SPOT									0.00	0	197,000,00
Total For IV039									0.00	0	197,000,00
IV044 On 31/01/2022 Spot Bond					0.00000	101.47601			0.00	0	
Total IV044 SPOT									0.00	0	
Total For IV044									0.00	0	
IV045 On 31/01/2022 Spot Bond			2.85900	177.27934	2.85900	177.25148			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.58473				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.56244				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.99000	191.28343	4.99000	191.24246				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.97294				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.30049				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.98012				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.95904				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.67229				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.72613				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.54599				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.39218				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.55370				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.24492				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.00014				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.81519				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.42220				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.26821				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.42009	7.40000	100.40005				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.16905				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.83309				0.00	0	
Total IVC189 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 IVC189										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.24661				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	103.21582	7.23000	103.19590				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.02247				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.65355				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.72385	7.45000	102.70309				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.59096				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	104.78341	3.91012	104.85055				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	99.94366				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.71949				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.57416				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.71000	6.71000	6.71000	100.18359				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC207 On 17/02/2022 Spot Bond					0.00000	100.58562				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC207 SPOT										0.00	0	
Total For IVC207										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.52418				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.17711				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVZ071 On 06/01/2022 Spot Bond			4.20000	4.20000	4.20000	4.20000				0.00	0	
Total IVZ071 SPOT										0.00	0	
Total For IVZ071										0.00	0	
IVZ072 On 13/01/2022 Spot Bond			4.20000	4.20000	4.20000	99.90803				0.00	0	
Total IVZ072 SPOT										0.00	0	
Total For IVZ072										0.00	0	
IVZ073 On 27/01/2022 Spot Bond			4.25000	4.25000	4.25000	99.74449				0.00	0	
Total IVZ073 SPOT										0.00	0	
Total For IVZ073										0.00	0	
IVZ074 On 03/02/2022 Spot Bond			4.25000	4.25000	4.25000	99.66347				0.00	0	34,500,000.00
Total IVZ074 SPOT										0.00	0	34,500,000.00
Total For IVZ074										0.00	0	34,500,000.00
IVZ077 On 24/02/2022 Spot Bond			4.35000	4.35000	4.35000	99.40764				0.00	0	
Total IVZ077 SPOT										0.00	0	
Total For IVZ077										0.00	0	
IVZ078 On 03/03/2022 Spot Bond			4.35000	4.35000	4.35000	99.32527				0.00	0	
Total IVZ078 SPOT										0.00	0	
Total For IVZ078										0.00	0	
IVZ079 On 10/03/2022 Spot Bond			4.35000	4.35000	4.35000	99.24303				0.00	0	
Total IVZ079 SPOT										0.00	0	
Total For IVZ079										0.00	0	
IVZ080 On 17/03/2022 Spot Bond			4.35000	4.35000	4.35000	99.16094				0.00	0	
Total IVZ080 SPOT										0.00	0	
Total For IVZ080										0.00	0	
IVZ081 On 07/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		820,000,000,000,000.00		38,200,000,000	24,500,000.00	
Total IVZ081 SPOT								820,000,000,000,000.00		38,200,000,000	24,500,000.00	
Total For IVZ081								820,000,000,000,000.00		38,200,000,000	24,500,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.41294				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.16700				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.78486				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	99.87144				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.49039				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	101.23536				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	99.85932				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.04231				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	101.11957				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.41637				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.41777				0.00	0	
Total KAP021 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For KAP021									0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.87119			0.00	0	
Total KAP11 SPOT									0.00	0	
Total For KAP11									0.00	0	
KW01 On 31/10/2027 Spot Bond			8.89500	123.17244	8.89500	123.14284			0.00	0	
Total KW01 SPOT									0.00	0	
Total For KW01									0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.61000	105.26502	6.61000	105.24621			0.00	0	
Total LGL06 SPOT									0.00	0	
Total For LGL06									0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.05025			0.00	0	50,000,00
Total LGL07 SPOT									0.00	0	50,000,00
Total For LGL07									0.00	0	50,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.27562			0.00	0	
Total LGL08 SPOT									0.00	0	
Total For LGL08									0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.83545			0.00	0	300,000,00
Total LGL09 SPOT									0.00	0	300,000,00
Total For LGL09									0.00	0	300,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.80637			0.00	0	
Total LGL10 SPOT									0.00	0	
Total For LGL10									0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.52370			0.00	0	
Total LGL11 SPOT									0.00	0	
Total For LGL11									0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.46545			0.00	0	
Total LHL28 SPOT									0.00	0	
Total For LHL28									0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.46696			0.00	0	
Total LRFA3 SPOT									0.00	0	
Total For LRFA3									0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.74418			0.00	0	
Total LRFB3 SPOT									0.00	0	
Total For LRFB3									0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.76419			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.59877				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.34720				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.67491				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.53136				0.00	1,100,000,000	1,100,000,000
Total MBF069 SPOT										0.00	1,100,000,000	1,100,000,000
Total For MBF069										0.00	1,100,000,000	1,100,000,000
MBF07: On 28/05/2024 Spot Bond					0.00000	100.88120				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07: On 17/09/2024 Spot Bond					0.00000	100.32631				0.00	600,000,000	300,000,000
Total MBF071 SPOT										0.00	600,000,000	300,000,000
Total For MBF071										0.00	600,000,000	300,000,000
MBP03: On 02/11/2022 Spot Bond					0.00000	101.36865				0.00	1,580,000,000	790,000,000
Total MBP038 SPOT										0.00	1,580,000,000	790,000,000
Total For MBP038										0.00	1,580,000,000	790,000,000
MBP04: On 23/02/2023 Spot Bond					0.00000	100.68299				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.99785				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.56948				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.69754				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 26/02/2024 Spot Bond					0.00000	100.62566				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.17734				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.18087				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.86442				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.61647				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.17491				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.14500	8.14500	8.14500	114.27190				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.12900	107.16114	6.12900	107.14356				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	100.93722				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.40501				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.35823				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.79500	102.74280	8.79500	102.71850				0.00	0	
Total MML02 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 MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.48496				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.04500	96.31605	9.04500	97.12947				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.54811				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.53292				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.53785				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.26495				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.22669				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.89436				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.89192				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.51925				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.06670				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.01714				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.52416				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.46981				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.09436				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.22297				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.74000	102.14839	8.74000	102.12465				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.32259				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.61207				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.15217				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.19324				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.38955				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.62531				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN30 On 15/09/2028 Spot Bond					0.00000	101.04615				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.16171				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.77732				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.83064				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.83057				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.77542				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.82034				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.34755				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.44407				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.56412				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.30369				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.38724				0.00	0	
Total N7C25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.45810				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.52314				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.47500	102.65521	6.47500	102.63714				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.70000	109.33831	6.70000	109.31873				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.67500	107.66206	9.67500	107.63442				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.06214				0.00	1,000,000,000	500,000,000
Total NBG01G SPOT										0.00	1,000,000,000	500,000,000
Total For NBG01G										0.00	1,000,000,000	500,000,000
NBG02 On 30/04/2024 Spot Bond					0.00000	101.09992				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.01559				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	101.03885				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.03546				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.00354				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.45430				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13/ On 19/03/2024 Spot Bond			6.26500	110.02115	6.26500	110.00240				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15/ On 11/02/2022 Spot Bond			5.56500	103.90391	5.56500	103.88814				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			7.31200	109.67361	7.31200	109.65222				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/ On 22/04/2026 Spot Bond			8.29500	108.04820	8.29500	108.02407				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19/ On 01/06/2022 Spot Bond			6.09500	102.40878	6.09500	102.39208				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			7.39000	112.10917	7.39000	112.08682				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/ On 21/07/2027 Spot Bond			8.62000	113.71282	8.62000	113.68674				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.45000	105.26322	5.45000	105.24759				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			7.34300	112.58706	7.34300	112.56464				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.32000	113.50443	8.32000	113.47887				0.00	0	1,000,000.00
Total NBK24A SPOT										0.00	0	1,000,000.00
Total For NBK24A										0.00	0	1,000,000.00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.85214				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK25/On 17/02/2023 Spot Bond			5.77000	5.77000	5.77000	109.37192				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.93043				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	42.67968	100.00000	42.58417			16,000,000,000,000.00		160,000,000	80,000,00
Total NBK26A SPOT									16,000,000,000,000.00		160,000,000	80,000,00
Total For NBK26A									16,000,000,000,000.00		160,000,000	80,000,00
NBK26I On 22/04/2026 Spot Bond					0.00000	103.73048				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			7.99500	113.24083	7.99500	113.21631				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			5.82000	110.56136	5.82000	110.54413				0.00	0	90,000,00
Total NBK28A SPOT										0.00	0	90,000,00
Total For NBK28A										0.00	0	90,000,00
NBK29/On 31/07/2026 Spot Bond			7.82000	114.77484	7.82000	114.75091				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/On 20/02/2024 Spot Bond			6.35000	110.06467	6.35000	110.04598			635,000,000,000.00		100,000,000	50,000,00
Total NBK30A SPOT									635,000,000,000.00		100,000,000	50,000,00
Total For NBK30A									635,000,000,000.00		100,000,000	50,000,00
NBK31/On 09/11/2023 Spot Bond			5.77000	107.84613	5.77000	107.82918				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.89413				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.31655				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.76005				0.00	0	
Total NBK36B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.47000	10.47000	10.47000	75.68926				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.86759				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.89711				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.21966				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.32887				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.76257				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.12928				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.45070				0.00	160,000,000	80,000,000
Total NBK49B SPOT										0.00	160,000,000	80,000,000
Total For NBK49B										0.00	160,000,000	80,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	101.74150				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.69938				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.29494				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.24681				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.39279				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55 On 01/08/2022 Spot Bond					0.00000	100.97028				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK55 On 01/08/2024 Spot Bond					0.00000	100.93122				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	101.07711				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK55 On 01/08/2029 Spot Bond					0.00000	100.42238				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK55 On 24/02/2023 Spot Bond					0.00000	100.81769				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBK56 On 24/02/2025 Spot Bond					0.00000	101.02412				0.00	600,000,000	300,000,000
Total NBK60 SPOT										0.00	600,000,000	300,000,000
Total For NBK60										0.00	600,000,000	300,000,000
NBK56 On 24/02/2027 Spot Bond					0.00000	99.79831				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBK56 On 15/04/2024 Spot Bond					0.00000	99.86783				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBK56 On 15/04/2028 Spot Bond					0.00000	99.90201				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.34187				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.64000	105.26776	9.64000	105.24038				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.33903				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.67500	104.81851	9.67500	104.79115				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.34187				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.34629				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.35197				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.44821				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.44821				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.82764				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	100.98481				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.99857				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.16782				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	103.02326				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.69837				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.13401				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.81321				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.47525				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.27432				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	101.91461				0.00	0	3,000,000.00
Total NGLT1A SPOT										0.00	0	3,000,000.00
Total For NGLT1A										0.00	0	3,000,000.00
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.81112				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.24000				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.82790				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 ⁱ On 22/05/2025 Spot Bond					0.00000	104.13510				0.00	0	500,000,00
Total NGT105 SPOT										0.00	0	500,000,00
Total For NGT105										0.00	0	500,000,00
NGT10 ⁱ On 05/08/2025 Spot Bond					0.00000	104.25561				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 ⁱ On 19/11/2025 Spot Bond					0.00000	104.57672				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 ⁱ On 08/09/2026 Spot Bond					0.00000	104.80222				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 ⁱ On 04/11/2026 Spot Bond					0.00000	101.40764				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 ⁱ On 27/12/2026 Spot Bond					0.00000	100.36160				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.52862				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.45552				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	102.20432				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.85025				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.60047				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.55383				0.00	0	
Total NHM015 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 NHM015									0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	102.57020			0.00	140,000,000	70,000,00
Total NHM016 SPOT									0.00	140,000,000	70,000,00
Total For NHM016									0.00	140,000,000	70,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	103.47466			0.00	0	
Total NHM018 SPOT									0.00	0	
Total For NHM018									0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.31139			0.00	0	150,000,00
Total NHM019 SPOT									0.00	0	150,000,00
Total For NHM019									0.00	0	150,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	104.39573			0.00	0	
Total NHM020 SPOT									0.00	0	
Total For NHM020									0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.00013			0.00	0	
Total NHM021 SPOT									0.00	0	
Total For NHM021									0.00	0	
NI202 On 07/12/2033 Spot Bond			4.69000	4.69000	4.69000	224.82803		375,200,000,000.00		80,000,000	40,000,00
Total NI202 SPOT								375,200,000,000.00		80,000,000	40,000,00
Total For NI202								375,200,000,000.00		80,000,000	40,000,00
NI210 On 31/03/2028 Spot Bond			3.70000	3.70000	3.70000	205.53981		0.00		0	
Total NI210 SPOT								0.00		0	
Total For NI210								0.00		0	
NI25 On 31/01/2025 Spot Bond			3.39500	3.39500	3.39500	153.09248		0.00		0	
Total NI25 SPOT								0.00		0	
Total For NI25								0.00		0	
NI29 On 31/03/2029 Spot Bond			3.79500	3.79500	3.79500	111.85863		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			4.57000	4.57000	4.57000	118.22237		0.00		0	
Total NI38 SPOT								0.00		0	
Total For NI38								0.00		0	
NILB11 On 31/01/2025 Spot Bond			3.50000	3.50000	3.50000	152.62675		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	203.02491	3.45000	202.98984				0.00	0	133,000,00
Total NILB12 SPOT										0.00	0	133,000,00
Total For NILB12										0.00	0	133,000,00
NILB13 On 31/01/2025 Spot Bond			3.30000	3.30000	3.30000	153.51533				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.34500	3.34500	3.34500	209.68652				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.49000	208.01751	3.49000	207.98135				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.68500	116.54954	4.68500	116.52568				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.00420				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.58915				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.81337				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	136.48983				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.58191				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.68484				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN026 On 21/11/2025 Spot Bond					0.00000	100.07548				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.76272				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.64594				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.00252				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	133.50889				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.42195				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.79058				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.29866				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	162.31909				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.01109				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	162.08438				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	162.80579				0.00	0	
Total NN049 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 NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.44560				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	138.13174				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.72256				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	92.98392				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.34776				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.46840				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.94526				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.28236				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.83388				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.43227				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.71903				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.35401				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.44431				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.43249				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.35401				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	99.95296				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	99.93819				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.62937				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.85794				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	101.25415				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	138.05000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	132.23000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	140.41000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01(On 07/07/2025 Spot Bond					0.00000	138.68000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01(On 21/09/2023 Spot Bond					0.00000	137.71221				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02(On 01/08/2022 Spot Bond					0.00000	122.95106				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02(On 17/02/2026 Spot Bond					0.00000	92.19240				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02(On 19/04/2022 Spot Bond					0.00000	122.33524				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03(On 01/08/2022 Spot Bond					0.00000	122.95106				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04(On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04(On 20/07/2026 Spot Bond					0.00000	94.23445				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04(On 04/08/2026 Spot Bond					0.00000	109.93074				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04(On 05/05/2022 Spot Bond					0.00000	100.82776				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05(On 22/02/2022 Spot Bond					0.00000	95.73828				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05(On 22/03/2022 Spot Bond					0.00000	100.27689				0.00	0	
Total NNF057 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 NNF057										0.00	0	
NNF057 On 22/03/2022 Spot Bond					0.00000	100.26552				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF058 On 22/03/2022 Spot Bond					0.00000	100.26552				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF059 On 12/09/2024 Spot Bond					0.00000	102.68777				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF060 On 28/03/2022 Spot Bond					0.00000	100.18435				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF060 On 13/01/2022 Spot Bond					0.00000	101.21016				0.00	0	
Total NNF064 SPOT										0.00	0	
Total For NNF064										0.00	0	
NNF064 On 13/01/2022 Spot Bond					0.00000	101.21016				0.00	0	
Total NNF065 SPOT										0.00	0	
Total For NNF065										0.00	0	
NNF065 On 31/10/2022 Spot Bond					0.00000	101.11800				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF066 On 14/02/2022 Spot Bond					0.00000	100.79577				0.00	0	
Total NNF067 SPOT										0.00	0	
Total For NNF067										0.00	0	
NNF067 On 17/02/2022 Spot Bond					0.00000	100.71798				0.00	0	
Total NNF068 SPOT										0.00	0	
Total For NNF068										0.00	0	
NNF068 On 18/02/2022 Spot Bond					0.00000	100.70904				0.00	0	
Total NNF069 SPOT										0.00	0	
Total For NNF069										0.00	0	
NNF069 On 22/02/2022 Spot Bond					0.00000	100.68466				0.00	0	
Total NNF070 SPOT										0.00	0	
Total For NNF070										0.00	0	
NNF070 On 22/02/2022 Spot Bond					0.00000	100.68466				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF071 SPOT										0.00	0	
Total For NNF071										0.00	0	
NNF071 On 23/02/2022 Spot Bond					0.00000	100.67068				0.00	0	
Total NNF072 SPOT										0.00	0	
Total For NNF072										0.00	0	
NNF072 On 22/02/2022 Spot Bond					0.00000	100.68466				0.00	0	
Total NNF073 SPOT										0.00	0	
Total For NNF073										0.00	0	
NNF073 On 26/05/2022 Spot Bond					0.00000	100.63532				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF074 On 28/02/2022 Spot Bond					0.00000	100.59725				0.00	0	
Total NNF075 SPOT										0.00	0	
Total For NNF075										0.00	0	
NNF075 On 28/02/2022 Spot Bond					0.00000	100.59725				0.00	0	
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	130.82419				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.63442				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.76935				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.77077				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.70881				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.58272				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.17114				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.82413				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.79069				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.64249				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.24748				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.66239				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.77000	106.61634	6.77000	106.59674				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.98000	200.49054	2.98000	200.45842				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.19500	111.37834	10.19500	111.34792		67,199,323,000.00		6,591,400	423,295,700	
Total NRA028 SPOT								67,199,323,000.00		6,591,400	423,295,700	
Total For NRA028								67,199,323,000.00		6,591,400	423,295,700	
NRA02 On 30/11/2028 Spot Bond			100.00000	13.78163	100.00000	13.75096				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	100.37661				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.11919				0.00	0	
Total NTC23 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 NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.79549				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.40683				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.41207				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.29720				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.49028				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.60196				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	100.32771				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.60223				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.06000	104.00308	6.06000	103.98601				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.38500	113.39684	7.38500	113.37413				0.00	0	1,620,000.00
Total OML07 SPOT										0.00	0	1,620,000.00
Total For OML07										0.00	0	1,620,000.00
OML09 On 14/09/2022 Spot Bond			6.28500	106.55188	6.28500	106.53367				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.35000	113.02544	8.35000	112.99991				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.35598				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.19414				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.27083				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.73616				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.74222				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.66246				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.33313				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.66461				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.67603				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.00011				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	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
PRE2A On 20/02/2022 Spot Bond					0.00000	100.76416				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.85749				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.87082				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.88414				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.91000	111.02296	7.89500	111.06362			184,299,149,343,000.00	1,666,788,767,300	2,470,443,270,000	
Total R186 SPOT									14,299,149,343,000.00	666,788,767,300	470,443,270,000	
Total For R186									14,299,149,343,000.00	666,788,767,300	470,443,270,000	
R197 On 07/12/2023 Spot Bond			1.70000	320.70372	1.70000	320.66352			28,320,938,690,000.00	16,659,375,700	88,838,083,600	
Total R197 SPOT									28,320,938,690,000.00	16,659,375,700	88,838,083,600	
Total For R197									28,320,938,690,000.00	16,659,375,700	88,838,083,600	
R202 On 07/12/2033 Spot Bond			3.75000	245.95624	3.69000	247.33540			163,572,159,000,000.00	43,619,242,400	170,576,021,200	
Total R202 SPOT									163,572,159,000,000.00	43,619,242,400	170,576,021,200	
Total For R202									163,572,159,000,000.00	43,619,242,400	170,576,021,200	
R2023 On 28/02/2023 Spot Bond			5.10000	105.71866	5.10000	105.70396			423,299,937,780,000.00	82,999,987,800	387,056,467,700	
Total R2023 SPOT									423,299,937,780,000.00	82,999,987,800	387,056,467,700	
Total For R2023									423,299,937,780,000.00	82,999,987,800	387,056,467,700	
R2030 On 31/01/2030 Spot Bond			9.41000	95.71684	9.36000	95.95733			835,187,789,348,000.00	1,576,534,302,800	2,097,441,557,900	
Total R2030 SPOT									835,187,789,348,000.00	1,576,534,302,800	2,097,441,557,900	
Total For R2030									835,187,789,348,000.00	1,576,534,302,800	2,097,441,557,900	
R2032 On 31/03/2032 Spot Bond			9.87000	92.03019	9.82000	92.30171			470,075,727,511,000.00	250,260,965,300	213,242,141,700	
Total R2032 SPOT									470,075,727,511,000.00	250,260,965,300	213,242,141,700	
Total For R2032									470,075,727,511,000.00	250,260,965,300	213,242,141,700	
R2035 On 28/02/2035 Spot Bond			10.34500	92.80756	10.32000	92.94599			731,839,739,779,000.00	747,398,718,200	248,994,574,300	
Total R2035 SPOT									731,839,739,779,000.00	747,398,718,200	248,994,574,300	
Total For R2035									731,839,739,779,000.00	747,398,718,200	248,994,574,300	
R2037 On 31/01/2037 Spot Bond			10.59000	88.21604	10.56000	88.38888			099,691,415,170,000.00	481,557,263,000	913,551,431,500	
Total R2037 SPOT									99,691,415,170,000.00	481,557,263,000	913,551,431,500	
Total For R2037									99,691,415,170,000.00	481,557,263,000	913,551,431,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2037									19,691,415,170,000.00	481,557,263,000	913,551,431,50
R2040 On 31/01/2040 Spot Bond			10.69500	90.56669	10.67500	90.68292			183,553,268,277,000.00	578,172,348,600	890,202,274,30
Total R2040 SPOT									13,553,268,277,000.00	578,172,348,600	890,202,274,30
Total For R2040									13,553,268,277,000.00	578,172,348,600	890,202,274,30
R2044 On 31/01/2044 Spot Bond			10.74500	87.16766	10.72500	87.28733			725,388,438,767,000.00	160,575,936,600	1,253,124,618,30
Total R2044 SPOT									15,388,438,767,000.00	160,575,936,600	253,124,618,30
Total For R2044									15,388,438,767,000.00	160,575,936,600	253,124,618,30
R2048 On 28/02/2048 Spot Bond			10.69500	86.20117	10.67500	86.32551			349,941,451,309,000.00	1,341,743,006,200	1,170,725,028,20
Total R2048 SPOT									19,941,451,309,000.00	341,743,006,200	170,725,028,20
Total For R2048									19,941,451,309,000.00	341,743,006,200	170,725,028,20
R209 On 31/03/2036 Spot Bond			10.34000	71.62874	10.31000	71.78108			573,644,296,004,000.00	152,189,970,600	546,171,093,50
Total R209 SPOT									13,644,296,004,000.00	152,189,970,600	546,171,093,50
Total For R209									13,644,296,004,000.00	152,189,970,600	546,171,093,50
R210 On 31/03/2028 Spot Bond			3.00000	213.84268	2.99000	213.92917			47,385,600,000.00	15,795,200	128,927,087,90
Total R210 SPOT									47,385,600,000.00	15,795,200	128,927,087,90
Total For R210									47,385,600,000.00	15,795,200	128,927,087,90
R212 On 31/01/2022 Spot Bond			1.50000	177.41124	1.50000	177.38996			412,400,000,000,000.00	941,600,000,000	478,500,000,00
Total R212 SPOT									12,400,000,000,000.00	941,600,000,000	478,500,000,00
Total For R212									12,400,000,000,000.00	941,600,000,000	478,500,000,00
R213 On 28/02/2031 Spot Bond			9.68000	86.54665	9.63500	86.76477			827,347,154,368,000.00	292,081,317,600	656,092,269,20
Total R213 SPOT									17,347,154,368,000.00	292,081,317,600	656,092,269,20
Total For R213									17,347,154,368,000.00	292,081,317,600	656,092,269,20
R214 On 28/02/2041 Spot Bond			10.69500	68.49118	10.67000	68.61874			033,208,113,724,000.00	751,118,103,200	748,721,398,10
Total R214 SPOT									33,208,113,724,000.00	751,118,103,200	748,721,398,10
Total For R214									33,208,113,724,000.00	751,118,103,200	748,721,398,10
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.20202			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.92399			0.00	0	500,000,00
Total RDFB12 SPOT									0.00	0	500,000,00
Total For RDFB12									0.00	0	500,000,00
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.53724			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.69613			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.81123				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.29208				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.98597				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.33796				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.28669				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.29949				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.18349				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.67400				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.47196				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.74537				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.18175				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED13 On 13/05/2026 Spot Bond					0.00000	101.09120				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.39192				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.56378				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	100.87398				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	101.45329				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.83058				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.85249				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	99.80004				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.34243				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.77973				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	99.98594				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.65246				0.00	0	
Total RES41 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 RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.26591				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.26644				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.93998				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.33703				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.78000	105.64431	6.78000	105.62496				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.89000	93.27104	11.89000	93.24144				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.93500	98.89176	10.93500	98.86283				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.48277				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.05000	98.70059	10.05000	98.67401				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.26000	103.73201	5.26000	103.71736				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.97409				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.02487				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.84500	109.54578	7.84500	109.52250				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.47235				0.00	0	400,000,00
Total SBS21 SPOT										0.00	0	400,000,00
Total For SBS21										0.00	0	400,000,00
SBS27 On 20/02/2024 Spot Bond			6.70500	110.58168	6.70500	110.56186				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.92500	102.04868	7.92500	102.02676				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.06500	108.22377	8.06500	108.20026				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.15500	110.24011	7.15500	110.21870				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.35500	108.75578	7.35500	108.73444				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.80500	109.51196	8.80500	109.48632				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.73000	105.05319	5.73000	105.03680				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS42 On 12/11/2025 Spot Bond			7.50000	112.03935	7.50000	112.01657				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.18000	113.82639	8.18000	113.80118				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.99500	109.16375	5.99500	109.14624				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.74854				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.05195				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.42000	104.47447	4.42000	104.46185				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.61500	6.61500	6.61500	110.30716				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.24060				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.90316				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.82775				0.00	0	250,000,00
Total SBS55 SPOT										0.00	0	250,000,00
Total For SBS55										0.00	0	250,000,00
SBS56 On 12/06/2022 Spot Bond			5.04000	102.32731	5.04000	102.31347				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.82723				0.00	0	2,000,000,00
Total SBS57 SPOT										0.00	0	2,000,000,00

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 For SBS57										0.00	0	2,000,000.00
SBS58 On 12/06/2027 Spot Bond					0.00000	103.11899				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.24170				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.58228				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.81873				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.08533				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.45559				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.38464				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.08530				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.00071				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.60652				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.10000	318.38925	2.10000	318.34584				0.00	0	57,000.00
Total SBSI11 SPOT										0.00	0	57,000.00
Total For SBSI11										0.00	0	57,000.00
SBSI14 On 07/12/2033 Spot Bond			4.73000	4.73000	4.73000	223.97963				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.69854				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.72192				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	101.05186				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	102.54705				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.44854				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.27733				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,00
Total SBT105 SPOT										0.00	0	30,000,00
Total For SBT105										0.00	0	30,000,00
SBT106 On 31/12/2026 Spot Bond					0.00000	100.36815				0.00	0	2,000,000,00
Total SBT106 SPOT										0.00	0	2,000,000,00
Total For SBT106										0.00	0	2,000,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	102.98338				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.07540				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.47000	107.98823	6.47000	107.96934				0.00	0	200,000,00
Total SBT203 SPOT										0.00	0	200,000,00
Total For SBT203										0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT204 On 16/04/2024 Spot Bond					0.00000	100.29893				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.64216				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.08400				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	103.08386				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.34655				0.00	0	80,000,00
Total SBT209 SPOT										0.00	0	80,000,00
Total For SBT209										0.00	0	80,000,00
SGI006 On 11/07/2022 Spot Bond					0.00000	99.47304				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.77800				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.80648				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.83500	101.33001	8.83500	101.30621				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.82347				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.87256				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.85399				0.00	0	
Total SLRA6 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 SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.84634				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.90739				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.83115				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.90739				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.89211				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.99890				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.86168				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.93790				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.93025				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.86000	108.70489	6.86000	108.68474				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.53647				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.66328				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.86506				0.00	0	1,000,000,00
Total SOLB01 SPOT										0.00	0	1,000,000,00
Total For SOLB01										0.00	0	1,000,000,00
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.99891				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.02450				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.68280				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.69880				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.24284				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.41666				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.34269				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.54678				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.27783				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.10042				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG010 On 01/12/2023 Spot Bond					0.00000	100.72591				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.19190				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.15580				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			4.05500	4.05500	4.05500	150.19296				0.00	0	384,000,00
Total SSN011 SPOT										0.00	0	384,000,00
Total For SSN011										0.00	0	384,000,00
SSN017 On 21/12/2026 Spot Bond			7.87000	111.19451	7.87000	111.17093				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.12500	89.57797	9.12500	89.55590				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.31101				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	99.95577				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			6.50000	107.77869	6.50000	107.75974				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN043 On 31/01/2038 Spot Bond			4.72000	116.03897	4.72000	116.01510				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN044 On 09/02/2027 Spot Bond					0.00000	99.72488				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN046 On 30/04/2027 Spot Bond					0.00000	101.14142				0.00	360,000,000	180,000,00
Total SSN046 SPOT										0.00	360,000,000	180,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN046										0.00	360,000,000	180,000,000
SSN04: On 05/04/2027 Spot Bond					0.00000	100.45148				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.73000	2.73000	2.73000	314.73944				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	101.14022				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	101.00775				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	100.01370				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.44000	3.44000	3.44000	152.89268				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.72000	4.72000	4.72000	116.01510				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.34000	4.34000	4.34000	107.92387				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.17000	4.17000	4.17000	200.19336				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.67385				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.66128				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN070 On 28/02/2022 Spot Bond					0.00000	100.63035				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.42073				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.41086				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	104.48851				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	104.02917				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.33741				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	99.95479				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	100.68984				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.47964				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	101.00283				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.56500	4.56500	4.56500	227.50412				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 21/12/2026 Spot Bond					0.00000	99.25836				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	102.16628				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.54166				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.72464				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.55650				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.02500	92.54322	10.02500	92.51863				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.38631				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.32000	96.13266	4.32000	198.52068				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.74500	93.20137	4.74500	223.66246				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	100.88992				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.84195				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	100.20044				0.00	0	
Total SSN111 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 SSN111										0.00	0	
SSN12: On 11/03/2022 Spot Bond					0.00000	100.37441				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.52621				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	95.88134				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN13: On 22/03/2022 Spot Bond					0.00000	100.26775				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	99.96941				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 18/01/2022 Spot Bond					0.00000	101.20568				0.00	0	
Total SSN135 SPOT										0.00	0	
Total For SSN135										0.00	0	
SSN13: On 19/01/2022 Spot Bond					0.00000	101.14449				0.00	0	
Total SSN137 SPOT										0.00	0	
Total For SSN137										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	101.27218				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	101.56005				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	101.39011				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	101.04478				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	101.37525				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14 On 18/02/2022 Spot Bond					0.00000	100.70178				0.00	0	
Total SSN143 SPOT										0.00	0	
Total For SSN143										0.00	0	
SSN14 On 18/02/2022 Spot Bond					0.00000	100.69452				0.00	0	
Total SSN144 SPOT										0.00	0	
Total For SSN144										0.00	0	
SSN14 On 28/02/2022 Spot Bond					0.00000	100.61484				0.00	0	
Total SSN145 SPOT										0.00	0	
Total For SSN145										0.00	0	
SSN14 On 09/12/2022 Spot Bond					0.00000	100.53281				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN14 On 15/02/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN147 SPOT										0.00	0	
Total For SSN147										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.55138				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.36500	104.51736	8.36500	104.49383				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.62405				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.68678				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.68411				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.71729				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A22 On 21/02/2026 Spot Bond					0.00000	100.70396				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.79062	7.21000	102.77084				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	102.10277	7.72000	102.06028				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	100.45801				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	100.42889				0.00	0	500,000,00
Total TFS148 SPOT										0.00	0	500,000,00
Total For TFS148										0.00	0	500,000,00
TFS154 On 06/07/2023 Spot Bond					0.00000	100.68981				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.00037				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.41557				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.34660				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.90542				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.66941				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.25677				0.00	0	
Total TFS162 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 TFS162										0.00	0	
TFS162 On 22/10/2022 Spot Bond					0.00000	101.25524				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.76872				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	99.86553				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.04287				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.17023				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.17899				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.54073				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.56534				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.33292				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond					0.00000	100.68022				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.71217				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.68281				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15A9 On 21/11/2022 Spot Bond					0.00000	100.77355				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.93005				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.95999				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.83623				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	101.06791				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.80423				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	101.84088				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D1 On 21/11/2022 Spot Bond					0.00000	101.36289				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D2 On 21/11/2022 Spot Bond					0.00000	101.08797				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2022 Spot Bond					0.00000	100.81827				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.95554				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	103.28376	8.49000	103.26043				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.86686				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.72417				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.69081				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.72017				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	102.23116	5.76000	102.21539				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.74952				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.79755				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.80021				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.79088				0.00	0	
Total TH16C1 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 TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.85488				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.83755				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.07728				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.19033				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.12385				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.77725				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.75727				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.82521				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.79457				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.06999				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.02081				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.60948				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.62405				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.43680				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.20000	104.95485	6.20000	104.93715				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.85000	109.87037	6.85000	109.84993				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.38866				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.34888				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.36500	104.57091	8.36500	104.54737				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.71582				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.36889				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.88583				0.00	0	200,000,00
Total TL31 SPOT										0.00	0	200,000,00
Total For TL31										0.00	0	200,000,00
TL32 On 09/02/2027 Spot Bond					0.00000	100.89850				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN23 On 06/11/2023 Spot Bond			6.75000	108.76866	6.75000	108.74872			67,601,250,000.00	10,015,000	1,127,207,50
Total TN23 SPOT									67,601,250,000.00	10,015,000	1,127,207,50
Total For TN23									67,601,250,000.00	10,015,000	1,127,207,50
TN23/R On 06/11/2023 Spot Bond			100.00000	32.94810	100.00000	32.87438			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.67500	106.23485	8.67500	106.21034			124,114,960,000.00	14,307,200	1,657,153,60
Total TN25 SPOT									124,114,960,000.00	14,307,200	1,657,153,60
Total For TN25									124,114,960,000.00	14,307,200	1,657,153,60
TN25/R On 19/08/2025 Spot Bond			100.00000	17.93704	100.00000	17.89757			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.76500	97.62101	9.76500	97.59529			2,072,660,310,000.00	212,254,000	18,656,127,00
Total TN27 SPOT									2,072,660,310,000.00	212,254,000	18,656,127,00
Total For TN27									2,072,660,310,000.00	212,254,000	18,656,127,00
TN27/R On 14/11/2027 Spot Bond			100.00000	10.93441	100.00000	10.90993			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			10.91000	100.40348	10.91000	100.37418			0.00	0	2,160,000,00
Total TN30 SPOT									0.00	0	2,160,000,00
Total For TN30									0.00	0	2,160,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.19428	8.00000	118.16881			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			11.86000	94.45827	11.86000	94.42838			0.00	0	3,090,000,00
Total TN40 SPOT									0.00	0	3,090,000,00
Total For TN40									0.00	0	3,090,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.74095	10.75000	102.71140			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	100.31222			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.60184			0.00	0	
Total TR5A12 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 TR5A12										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.31550				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.63114				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			7.61000	100.30326	7.61000	100.43183				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM: On 20/06/2022 Spot Bond					0.00000	100.27067				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM: On 20/12/2022 Spot Bond					0.00000	100.53040				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.20718				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.21000	103.70507	6.21000	103.68755				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.80764				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.04528				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.46328				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	99.95830				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.95580				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.50000	107.88848	6.50000	107.86952				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	99.95830				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	99.95580				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.10859	8.62000	102.08492				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.72009				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.60614				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.35582				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.66054				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.44928				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.88036				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	99.54837				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP257 On 11/03/2022 Spot Bond					0.00000	99.18616				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	99.10355				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP259 On 11/05/2022 Spot Bond					0.00000	98.39414				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP260 On 16/09/2022 Spot Bond					0.00000	96.51977				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.70917				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.44760				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.24108				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC38 On 10/01/2022 Spot Bond					0.00000	101.05718				0.00	0	
Total TWC387 SPOT										0.00	0	
Total For TWC387										0.00	0	
TWC38 On 17/01/2022 Spot Bond					0.00000	100.98922				0.00	0	
Total TWC388 SPOT										0.00	0	
Total For TWC388										0.00	0	
TWC38 On 24/01/2022 Spot Bond					0.00000	100.92177				0.00	0	
Total TWC389 SPOT										0.00	0	
Total For TWC389										0.00	0	
TWC39 On 31/01/2022 Spot Bond					0.00000	100.84806				0.00	0	
Total TWC390 SPOT										0.00	0	
Total For TWC390										0.00	0	
TWC39 On 04/02/2022 Spot Bond					0.00000	100.75457				0.00	0	
Total TWC391 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TWC391										0.00	0	
TWC39 On 18/02/2022 Spot Bond					0.00000	100.58397				0.00	0	
Total TWC392 SPOT										0.00	0	
Total For TWC392										0.00	0	
TWC39 On 25/02/2022 Spot Bond					0.00000	100.53630				0.00	0	
Total TWC393 SPOT										0.00	0	
Total For TWC393										0.00	0	
TWC39 On 04/03/2022 Spot Bond					0.00000	100.40679				0.00	0	
Total TWC394 SPOT										0.00	0	
Total For TWC394										0.00	0	
TWC39 On 11/03/2022 Spot Bond					0.00000	100.32156				0.00	0	
Total TWC395 SPOT										0.00	0	
Total For TWC395										0.00	0	
TWC39 On 07/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC396 SPOT										0.00	0	
Total For TWC396										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.19500	107.54695	10.19500	107.51742				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.79297				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.89213				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.93789				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.13604				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.98580				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.26697				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.68807				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.77209				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.80256				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.66626				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.66471				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.41286				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										90,052,192,851,087,000.00	0	0
Total for SPOT :										90,052,192,851,087,000.00	496,882,968,400	558,200,593,400
Total Futures										90,052,192,864,375,900.00	496,882,968,547	558,201,663,547
Total Options										0.00	0	126,500
Grand Total:										90,052,192,864,375,900.00	496,882,968,547	558,201,790,113