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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/01/2022

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			11.26454	78.96660	11.32793	78.63273			0.00	0	26
ES33	On	05/05/2022	Bond Future			11.48642	76.18546	11.55199	75.84983			0.00	0	8
ES33	On	04/08/2022	Bond Future			11.71314	77.19968	11.78142	76.86014			0.00	0	
ES33	On	03/11/2022	Bond Future			11.94856	74.43363	12.01974	74.08981			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/02/2022	Bond Future			11.66027	78.08693	11.73792	77.61223			0.00	0	3,51
ES42	On	05/05/2022	Bond Future			11.86593	74.81479	11.94650	74.33648			0.00	0	1,15
ES42	On	04/08/2022	Bond Future			12.07047	75.81127	12.15435	75.32717			0.00	0	
ES42	On	03/11/2022	Bond Future			12.28273	72.54777	12.37021	72.05750			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	03/02/2022	Bond Future			154.99007	154.99007	155.02216	155.02216			0.00	0	2,15
I2025	On	05/05/2022	Bond Future			156.94830	156.94830	156.98551	156.98551			0.00	0	3,82
I2025	On	04/08/2022	Bond Future			157.42034	157.42034	157.46178	157.46178			0.00	0	11

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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			159.48624	159.48624	159.52854	159.52854			0.00	0	
Total I2025 Future												0.00	0	6,18
Total For I2025												0.00	0	6,18
I2029	On	03/02/2022	Bond Future			113.50186	113.50186	113.48390	113.48390			0.00	0	2,24
I2029	On	05/05/2022	Bond Future			113.72994	113.72994	113.71994	113.71994			0.00	0	2,38
I2029	On	04/08/2022	Bond Future			115.24342	115.24342	115.23414	115.23414			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			115.52884	115.52884	115.52169	115.52169			0.00	0	
Total I2029 Future												0.00	0	6,47
Total For I2029												0.00	0	6,47
I2033	On	03/02/2022	Bond Future			110.41758	110.41758	110.39702	110.39702			0.00	0	2,71
I2033	On	05/05/2022	Bond Future			110.52893	110.52893	110.51164	110.51164			0.00	0	2,90
I2033	On	04/08/2022	Bond Future			111.99980	111.99980	111.98305	111.98305			0.00	0	4,90
I2033	On	03/11/2022	Bond Future			112.16138	112.16138	112.14662	112.14662			0.00	0	
Total I2033 Future												0.00	0	10,64
Total For I2033												0.00	0	10,64
I2038	On	03/02/2022	Bond Future			124.51482	124.51482	124.39482	124.39482			0.00	0	3,71
I2038	On	05/05/2022	Bond Future			126.08792	126.08792	125.97027	125.97027			0.00	0	2,98
I2038	On	04/08/2022	Bond Future			125.94724	125.94724	125.83176	125.83176			0.00	0	2,60
I2038	On	03/11/2022	Bond Future			127.60028	127.60028	127.48356	127.48356			0.00	0	
Total I2038 Future												0.00	0	9,42
Total For I2038												0.00	0	9,42
I2046	On	03/02/2022	Bond Future			114.44302	114.44302	114.30593	114.30593			0.00	0	9,81
I2046	On	05/05/2022	Bond Future			113.99417	113.99417	113.86619	113.86619			0.00	0	14,00
I2046	On	04/08/2022	Bond Future			115.51119	115.51119	115.38239	115.38239			0.00	0	6,00
I2046	On	03/11/2022	Bond Future			115.09909	115.09909	114.97220	114.97220			0.00	0	
Total I2046 Future												0.00	0	24,48
Total For I2046												0.00	0	24,48
I2050	On	03/02/2022	Bond Future			116.03613	116.03613	116.01318	116.01318			0.00	0	6,14
I2050	On	05/05/2022	Bond Future			117.50215	117.50215	117.48241	117.48241			0.00	0	7,41
I2050	On	04/08/2022	Bond Future			117.04497	117.04497	117.03074	117.03074			0.00	0	1,18
I2050	On	03/11/2022	Bond Future			118.58113	118.58113	118.56692	118.56692			0.00	0	
Total I2050 Future												0.00	0	14,82
Total For I2050												0.00	0	14,82
R186	On	03/02/2022	Bond Future			7.82968	112.02767	7.85688	111.91231		5.26	15,123,735.45	135	46,68
R186	On	05/05/2022	Bond Future			8.02410	113.41529	8.05236	113.30188		5.23	20,641,582.78	182	43,76
R186	On	04/08/2022	Bond Future			8.22626	109.61012	8.25635	109.49619		5.27	0.00	0	
R186	On	03/11/2022	Bond Future			8.44419	111.02352	8.47649	110.90834		5.12	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												35,765,318.23	317	90,41
R186	On	03/02/2022	Bond Future	7.28	Call			9.27000	0.00927	9,190	5.08	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			2,488.54000	2.48854	2,373,100	5.08	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			10.18000	0.01018	10,180	5.08	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			2,445.89000	2.44589	2,330,530	5.08	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			11.17000	0.01117	11,270	5.09	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			2,403.33000	2.40333	2,288,070	5.09	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			166.60000	0.16660	168,780	5.91	0.00	0	4
R186	On	05/05/2022	Bond Future	8.31	Call			1,860.41000	1.86041	1,947,790	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			833.27000	0.83327	807,240	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,885.76000	1.88576	1,974,270	5.36	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			819.00000	0.81900	794,100	5.36	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,963.27000	1.96327	2,054,420	5.38	0.00	0	4
R186	On	05/05/2022	Bond Future	8.35	Put			777.75000	0.77775	755,490	5.38	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			933.51000	0.93351	998,760	5.19	0.00	0	4
R186	On	05/05/2022	Bond Future	7.88	Put			1,627.47000	1.62747	1,579,310	5.19	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,453.67000	1.45367	1,530,150	5.28	0.00	0	4
R186	On	05/05/2022	Bond Future	8.14	Put			1,102.91000	1.10291	1,065,980	5.28	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,835.00000	1.83500	1,921,700	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			847.50000	0.84750	820,790	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			52.44000	0.05244	49,950	4.90	0.00	0	3,6
R186	On	05/05/2022	Bond Future	6.73	Put			5,520.13000	5.52013	5,404,230	4.90	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			221.24000	0.22124	253,560	4.91	0.00	0	4
R186	On	05/05/2022	Bond Future	7.28	Put			3,374.26000	3.37426	3,293,170	4.91	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			385.62000	0.38562	430,210	5.01	0.00	0	3,6
R186	On	05/05/2022	Bond Future	8.64	Call			2,787.82000	2.78782	2,897,020	5.55	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			462.64000	0.46264	458,430	5.55	0.00	0	4,0
R186	On	05/05/2022	Bond Future	8.94	Call			3,752.95000	3.75295	3,867,790	5.75	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			264.61000	0.26461	266,040	5.75	0.00	0	4
R186	On	05/05/2022	Bond Future	9.18	Call			4,574.08000	4.57408	4,689,670	5.91	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			2,711.40000	2.71140	2,642,580	5.01	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Put			2,285.83000	2.28583	2,210,920	5.13	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			1,932.62000	1.93262	1,866,140	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			5,886.99000	5.88699	5,982,390	6.21	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			308.93000	0.30893	290,400	6.21	0.00	0	3,6
R186	On	04/08/2022	Bond Future	6.96	Call			161.26000	0.16126	169,690	4.59	0.00	0	3,6
R186	On	04/08/2022	Bond Future	6.96	Put			5,208.70000	5.20870	5,103,200	4.59	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			1,157.15000	1.15715	1,196,170	5.13	0.00	0	3,6
R186	On	04/08/2022	Bond Future	8.14	Call			1,471.87000	1.47187	1,519,730	5.22	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R186	On	04/08/2022	Bond Future	8.14	Put		1,913.26000	1.91326	1,847,190	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,490.36000	1.49036	1,538,950	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		1,893.72000	1.89372	1,828,380	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call		1,453.19000	1.45319	1,500,640	5.21	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		2,146.72000	2.14672	2,212,610	5.14	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		1,885.18000	1.88518	1,835,890	5.14	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		2,107.41000	2.10741	2,172,670	5.13	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		1,916.95000	1.91695	1,867,030	5.13	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		2,127.02000	2.12702	2,192,590	5.14	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		1,901.01000	1.90101	1,851,400	5.14	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											35,765,318.23	317	115,13
R197	On	03/02/2022	Bond Future			321.65913	321.65913	321.68681	321.68681		0.00	0	1,08
R197	On	05/05/2022	Bond Future			325.72309	325.72309	325.76097	325.76097		0.00	0	58
R197	On	04/08/2022	Bond Future			321.65586	321.65586	321.72284	321.72284		0.00	0	
R197	On	03/11/2022	Bond Future			325.87745	325.87745	325.94601	325.94601		0.00	0	
Total R197 Future											0.00	0	1,67
Total For R197											0.00	0	1,67
R202	On	03/02/2022	Bond Future			240.93748	240.93748	240.89220	240.89220		0.00	0	6,62
R202	On	05/05/2022	Bond Future			243.98170	243.98170	243.94308	243.94308		0.00	0	6,34
R202	On	04/08/2022	Bond Future			242.76566	242.76566	242.74240	242.74240		0.00	0	5
R202	On	03/11/2022	Bond Future			245.95174	245.95174	245.92847	245.92847		0.00	0	
Total R202 Future											0.00	0	13,06
Total For R202											0.00	0	13,06
R2023	On	03/02/2022	Bond Future			5.16372	106.06528	5.15277	106.07662	1.04	0.00	0	15,42
R2023	On	05/05/2022	Bond Future			5.22360	103.45490	5.20501	103.46969	0.89	3,931,286.20	38	12,92
R2023	On	04/08/2022	Bond Future			5.24778	104.78392	5.21871	104.79991	0.61	0.00	0	
R2023	On	03/11/2022	Bond Future			5.14529	102.26048	5.09274	102.27672	0.36	0.00	0	
Total R2023 Future											3,931,286.20	38	28,32
R2023	On	03/02/2022	Bond Future	5.06	Call		45.46000	0.04546	37,040	0.93	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		141.56000	0.14156	144,480	0.93	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		49.33000	0.04933	40,640	0.93	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		135.07000	0.13507	137,720	0.93	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call		53.33000	0.05333	44,460	0.94	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		128.70000	0.12870	131,170	0.94	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		23.10000	0.02310	23,030	1.10	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		887.39000	0.88739	872,530	1.10	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		22.54000	0.02254	22,470	1.10	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 Interr
R2023	On	05/05/2022	Bond Future	6.31	Call			894.77000	0.89477	879,900	1.10	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			22.08000	0.02208	22,000	1.10	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			880.10000	0.88010	865,240	1.10	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			505.23000	0.50523	489,940	0.68	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			60.77000	0.06077	61,470	0.68	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			509.80000	0.50980	494,490	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			59.88000	0.05988	60,560	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			514.38000	0.51438	499,040	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			59.01000	0.05901	59,660	0.69	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			33.56000	0.03356	36,660	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			390.73000	0.39073	377,660	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			34.37000	0.03437	37,540	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			393.27000	0.39327	380,400	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			33.85000	0.03385	37,220	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			396.05000	0.39605	382,910	0.42	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												3,931,286.20	38	28,35
R2030	On	03/02/2022	Bond Future			9.42410	92.31000	9.47117	92.06379		8.76	16,615,800.00	180	71,00
R2030	On	05/05/2022	Bond Future			9.62382	93.45337	9.67257	93.20695		8.61	24,484,782.94	262	46,42
R2030	On	04/08/2022	Bond Future			9.83319	90.66839	9.88424	90.41949		8.61	0.00	0	
R2030	On	03/11/2022	Bond Future			10.04041	91.83762	10.09389	91.58574		8.30	0.00	0	
Total R2030 Future												41,100,582.94	442	117,42
R2030	On	03/02/2022	Bond Future	8.85	Put			3,329.55000	3.32955	3,085,250	8.11	0.00	0	
R2030	On	03/02/2022	Bond Future	9.80	Call			1,852.23000	1.85223	2,051,970	9.23	0.00	0	92
R2030	On	03/02/2022	Bond Future	9.80	Put			155.51000	0.15551	109,040	9.23	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Call			2,297.32000	2.29732	2,513,870	9.44	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Put			92.59000	0.09259	62,930	9.44	0.00	0	8,00
R2030	On	03/02/2022	Bond Future	10.85	Call			6,852.25000	6.85225	7,098,400	10.90	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			0.13000	0.00013	0,070	10.90	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.45	Call			618.46000	0.61846	718,900	8.70	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			729.09000	0.72909	583,320	8.70	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			1,069.33000	1.06933	1,217,970	8.91	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			399.76000	0.39976	302,190	8.91	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			1,766.50000	1.76650	1,962,180	9.19	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			171.83000	0.17183	121,300	9.19	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.40	Call			499.41000	0.49941	583,930	8.64	0.00	0	
R2030	On	03/02/2022	Bond Future	9.40	Put			872.01000	0.87201	710,320	8.64	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			568.93000	0.56893	662,940	8.67	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			784.23000	0.78423	632,030	8.67	0.00	0	

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		593.41000	0.59341	690,630	8.69	0.00	0	
R2030	On	03/02/2022	Bond Future	9.44	Put		756.36000	0.75636	607,370	8.69	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Call		90.03000	0.09003	106,650	8.26	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Put		2,054.59000	2.05459	1,825,000	8.26	0.00	0	
R2030	On	03/02/2022	Bond Future	9.20	Call		174.88000	0.17488	207,300	8.39	0.00	0	98
R2030	On	03/02/2022	Bond Future	9.20	Put		1,604.92000	1.60492	1,391,130	8.39	0.00	0	
R2030	On	03/02/2022	Bond Future	9.35	Call		396.12000	0.39612	465,490	8.57	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call		0.05000	0.00005	0,060	8.06	0.00	0	10
R2030	On	03/02/2022	Bond Future	8.39	Put		5,874.12000	5.87412	5,627,920	8.06	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Call		7.11000	0.00711	8,270	8.10	0.00	0	
R2030	On	03/02/2022	Bond Future	8.80	Put		3,598.85000	3.59885	3,353,800	8.10	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Call		11.49000	0.01149	13,400	8.11	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.35	Put		1,031.64000	1.03164	854,800	8.57	0.00	0	10
R2030	On	05/05/2022	Bond Future	10.19	Call		3,351.19000	3.35119	3,526,800	9.00	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put		787.30000	0.78730	716,490	9.00	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call		3,387.57000	3.38757	3,564,050	9.01	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put		775.05000	0.77505	705,110	9.01	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.81	Call		282.89000	0.28289	316,390	7.94	0.00	0	20
R2030	On	05/05/2022	Bond Future	8.89	Call		351.46000	0.35146	391,310	7.99	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put		4,411.84000	4.41184	4,205,270	7.99	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Call		992.53000	0.99253	1,078,810	8.34	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put		2,638.95000	2.63895	2,478,810	8.34	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	7.73	Call		11.75000	0.01175	13,940	8.24	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put		1,140.78000	1.14078	1,047,170	8.75	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	7.73	Put		10,522.77000	10.52277	10,278,540	8.24	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call		44.58000	0.04458	51,640	8.10	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put		8,214.27000	8.21427	7,974,910	8.10	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call		115.49000	0.11549	131,380	7.99	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.47	Put		6,449.96000	6.44996	6,219,430	7.99	0.00	0	
R2030	On	05/05/2022	Bond Future	8.81	Put		4,771.20000	4.77120	4,558,280	7.94	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call		3,424.10000	3.42410	3,601,420	9.02	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put		762.98000	0.76298	693,880	9.02	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call		6,778.95000	6.77895	7,002,730	10.04	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		200.55000	0.20055	177,910	10.04	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call		2,527.08000	2.52708	2,679,890	8.75	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Put		4,869.99000	4.86999	4,681,950	8.01	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		1,483.78000	1.48378	1,583,360	8.34	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		3,179.22000	3.17922	3,029,900	8.34	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		1,503.80000	1.50380	1,604,250	8.34	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		3,149.42000	3.14942	3,000,970	8.34	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/08/2022	Bond Future	8.30	Call			185.35000	0.18535	207,350	8.13	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.56	Call			1,523.98000	1.52398	1,625,300	8.35	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			3,119.81000	3.11981	2,972,230	8.35	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			5,722.75000	5.72275	5,921,390	9.50	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			720.29000	0.72029	670,030	9.50	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call			690.80000	0.69080	751,660	8.01	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			8,333.04000	8.33304	8,106,140	8.13	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			2,707.25000	2.70725	2,620,230	8.35	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			2,666.26000	2.66626	2,831,810	8.35	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			2,684.55000	2.68455	2,598,220	8.35	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			2,691.04000	2.69104	2,857,270	8.36	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			2,662.32000	2.66232	2,576,670	8.36	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			2,641.92000	2.64192	2,806,780	8.35	0.00	0	
Total R2030 Option												0.00	0	24,82
Total For R2030												41,100,582.94	442	142,25
R2032	On	03/02/2022	Bond Future			9.88854	92.60583	9.92551	92.38917		9.86	95,569,216.56	1,032	86,35
R2032	On	05/05/2022	Bond Future			10.07795	89.60511	10.11600	89.38862		9.97	49,013,995.17	547	66,82
R2032	On	04/08/2022	Bond Future			10.27003	90.77614	10.30961	90.55756		9.54	0.00	0	
R2032	On	03/11/2022	Bond Future			10.46900	87.79861	10.51027	87.57745		9.59	0.00	0	
Total R2032 Future												144,583,211.73	1,579	153,18
R2032	On	03/02/2022	Bond Future	8.91	Call			0.09000	0.00009	0,100	8.82	0.00	0	15
R2032	On	03/02/2022	Bond Future	8.91	Put			6,214.81000	6.21481	5,998,160	8.82	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			1.76000	0.00176	1,960	8.83	0.00	0	5
R2032	On	03/02/2022	Bond Future	10.95	Call			5,737.32000	5.73732	5,953,050	11.72	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			2.57000	0.00257	1,640	11.72	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call			6,691.40000	6.69140	6,907,810	11.93	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Call			4,126.96000	4.12696	4,337,940	11.23	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			18.99000	0.01899	13,310	11.23	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			4,180.71000	4.18071	4,392,000	11.25	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Put			2,215.15000	2.21515	2,011,450	9.02	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Call			5,470.18000	5.47018	5,685,570	11.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put			3.63000	0.00363	2,360	11.64	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.44	Call			3,009.64000	3.00964	3,209,060	10.84	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			65.86000	0.06586	48,620	10.84	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			3,062.06000	3.06206	3,262,340	10.86	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			0.64000	0.00064	0,390	11.93	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.53	Call			3,484.93000	3.48493	3,690,760	11.04	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			39.61000	0.03961	28,780	11.04	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.35	Call			2,544.78000	2.54478	2,734,710	10.61	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2032	On	03/02/2022	Bond Future	10.35	Put			106.48000	0.10648	79,750	10.61	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.42	Call			2,905.20000	2.90520	3,102,800	10.79	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			17.83000	0.01783	12,460	11.25	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.43	Call			2,957.35000	2.95735	3,155,890	10.81	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			69.54000	0.06954	51,420	10.81	0.00	0	
R2032	On	03/02/2022	Bond Future	9.90	Call			674.02000	0.67402	758,210	9.67	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Put			823.45000	0.82345	690,980	9.67	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.04	Call			1,139.31000	1.13931	1,264,600	9.94	0.00	0	10
R2032	On	03/02/2022	Bond Future	10.45	Put			62.36000	0.06236	45,980	10.86	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.14	Call			1,546.00000	1.54600	1,697,640	10.13	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			302.67000	0.30267	237,650	10.13	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.62	Call			146.74000	0.14674	166,020	9.12	0.00	0	27
R2032	On	03/02/2022	Bond Future	9.62	Put			1,958.44000	1.95844	1,761,060	9.12	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call			204.28000	0.20428	231,570	9.22	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			73.41000	0.07341	54,350	10.79	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			447.23000	0.44723	505,910	9.50	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			1,126.52000	1.12652	968,540	9.50	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.14	Put			4,759.88000	4.75988	4,543,420	8.83	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			102.30000	0.10230	115,260	9.02	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			1,716.15000	1.71615	1,526,780	9.22	0.00	0	
R2032	On	03/02/2022	Bond Future	10.04	Put			472.75000	0.47275	381,380	9.94	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call			110.20000	0.11020	124,290	9.04	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			2,162.71000	2.16271	1,960,140	9.04	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			457.56000	0.45756	472,260	11.45	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call			636.60000	0.63660	753,810	9.47	0.00	0	79
R2032	On	05/05/2022	Bond Future	10.29	Call			2,440.82000	2.44082	2,623,150	10.28	0.00	0	99
R2032	On	05/05/2022	Bond Future	10.29	Put			1,459.78000	1.45978	1,425,620	10.28	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put			495.14000	0.49514	510,660	11.38	0.00	0	99
R2032	On	05/05/2022	Bond Future	11.02	Call			5,406.71000	5.40671	5,638,240	11.44	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put			464.77000	0.46477	479,810	11.44	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call			5,452.07000	5.45207	5,683,260	11.45	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call			6,138.58000	6.13858	6,365,630	11.66	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			360.82000	0.36082	371,380	11.66	0.00	0	79
R2032	On	05/05/2022	Bond Future	10.98	Call			5,226.35000	5.22635	5,458,360	11.38	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put			3,752.25000	3.75225	3,652,970	9.47	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			2,082.04000	2.08204	2,251,930	10.15	0.00	0	79
R2032	On	05/05/2022	Bond Future	10.18	Put			1,719.50000	1.71950	1,672,900	10.15	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call			5,497.37000	5.49737	5,728,350	11.47	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put			450.34000	0.45034	464,830	11.47	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			1,061.73000	1.06173	1,203,560	9.07	0.00	0	80

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	04/08/2022	Bond Future	9.72	Put			4,394.25000	4.39425	4,317,500	9.07	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			2,175.24000	2.17524	2,342,870	9.50	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			2,782.35000	2.78235	2,731,400	9.50	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			2,202.62000	2.20262	2,370,780	9.51	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			603.69000	0.60369	628,180	11.17	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call			8,608.18000	8.60818	8,849,240	11.57	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			2,754.11000	2.75411	2,703,690	9.51	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call			256.45000	0.25645	279,950	8.53	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put			8,074.42000	8.07442	7,879,340	8.53	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			443.46000	0.44346	465,940	11.57	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			2,230.43000	2.23043	2,398,860	9.52	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			2,726.35000	2.72635	2,676,200	9.52	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call			7,349.16000	7.34916	7,592,230	11.17	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call			3,350.95000	3.35095	3,537,140	9.71	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			2,554.81000	2.55481	2,519,840	9.71	0.00	0	
Total R2032 Option												0.00	0	12,24
Total For R2032												144,583,211.73	1,579	165,42
R2035	On	03/02/2022	Bond Future			10.31712	93.71717	10.37900	93.31234		11.03	116,490,442.31	1,243	61,12
R2035	On	05/05/2022	Bond Future			10.50083	90.37710	10.56474	89.97012		11.21	55,039,653.90	609	57,72
R2035	On	04/08/2022	Bond Future			10.69235	91.51787	10.75882	91.10628		10.73	0.00	0	
R2035	On	03/11/2022	Bond Future			10.87980	88.23861	10.94891	87.82200		10.84	0.00	0	
Total R2035 Future												171,530,096.21	1,852	118,85
R2035	On	03/02/2022	Bond Future	9.70	Call			7.18000	0.00718	10,470	9.96	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.70	Put			4,596.09000	4.59609	4,194,550	9.96	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call			53.13000	0.05313	83,810	10.33	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.28	Call			5,616.73000	5.61673	6,019,690	13.36	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call			5,262.79000	5.26279	5,664,960	13.26	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			2,044.67000	2.04467	1,733,260	10.72	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call			8,221.74000	8.22174	8,626,480	13.92	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			0.29000	0.00029	0,200	13.92	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.88	Call			9,065.93000	9.06593	9,470,740	14.11	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			0.08000	0.00008	0,060	14.11	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.03	Call			4,140.60000	4.14060	4,536,890	12.89	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			7.62000	0.00762	5,750	13.36	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			5,910.86000	5.91086	6,314,250	13.42	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			5.50000	0.00550	4,060	13.42	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.39	Call			6,262.55000	6.26255	6,666,330	13.50	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			3.70000	0.00370	2,650	13.50	0.00	0	60
R2035	On	03/02/2022	Bond Future	10.35	Call			746.30000	0.74630	964,320	11.26	0.00	0	1,60

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	03/02/2022	Bond Future	11.22	Put			11.19000	0.01119	8,530	13.26	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Call			5,321.84000	5.32184	5,724,180	13.28	0.00	0	
R2035	On	03/02/2022	Bond Future	11.23	Put			10.50000	0.01050	8,010	13.28	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Call			5,380.86000	5.38086	5,783,360	13.30	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			9.85000	0.00985	7,520	13.30	0.00	0	
R2035	On	03/02/2022	Bond Future	10.24	Call			447.99000	0.44799	606,990	11.01	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.03	Put			35.81000	0.03581	27,270	12.89	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.05	Call			4,258.37000	4.25837	4,655,620	12.93	0.00	0	
R2035	On	03/02/2022	Bond Future	11.05	Put			31.80000	0.03180	24,220	12.93	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.11	Call			4,612.55000	4.61255	5,012,100	13.05	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			22.16000	0.02216	16,880	13.05	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.34	Put			970.08000	0.97008	777,940	11.24	0.00	0	50
R2035	On	03/02/2022	Bond Future	10.35	Put			935.70000	0.93570	748,890	11.26	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Call			1,806.21000	1.80621	2,142,410	11.93	0.00	0	
R2035	On	03/02/2022	Bond Future	10.61	Put			317.82000	0.31782	249,190	11.93	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.65	Call			2,005.54000	2.00554	2,354,650	12.04	0.00	0	
R2035	On	03/02/2022	Bond Future	10.65	Put			263.03000	0.26303	207,310	12.04	0.00	0	60
R2035	On	03/02/2022	Bond Future	9.92	Put			3,119.27000	3.11927	2,745,120	10.33	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Call			198.53000	0.19853	291,950	10.72	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.24	Put			1,361.02000	1.36102	1,115,190	11.01	0.00	0	
R2035	On	03/02/2022	Bond Future	10.26	Call			495.31000	0.49531	664,760	11.05	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.26	Put			1,276.16000	1.27616	1,040,780	11.05	0.00	0	
R2035	On	03/02/2022	Bond Future	10.34	Call			715.24000	0.71524	927,930	11.24	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put			411.75000	0.41175	403,550	13.09	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Call			2,674.01000	2.67401	2,972,880	11.47	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.82	Call			3,057.67000	3.05767	3,378,210	11.63	0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Put			1,696.34000	1.69634	1,588,230	11.47	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put			1,458.47000	1.45847	1,372,030	11.63	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	11.63	Call			6,825.19000	6.82519	7,223,980	13.08	0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put			418.09000	0.41809	409,900	13.08	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call			6,875.78000	6.87578	7,274,560	13.09	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call			6,926.31000	6.92631	7,325,170	13.11	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put			405.41000	0.40541	397,290	13.11	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call			11,961.02000	11.96102	12,361,860	14.46	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put			83.33000	0.08333	77,190	14.46	0.00	0	1,20
R2035	On	04/08/2022	Bond Future	10.74	Call			2,737.86000	2.73786	3,020,370	10.72	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			2,854.11000	2.85411	2,725,030	10.72	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call			656.43000	0.65643	766,720	9.66	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.64	Call			2,421.76000	2.42176	2,695,250	10.63	0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put			3,159.45000	3.15945	3,021,350	10.63	0.00	0	10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/08/2022	Bond Future	9.53	Call		364.35000	0.36435	418,140	9.55	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Put		2,913.00000	2.91300	2,782,190	10.70	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		2,705.18000	2.70518	2,987,100	10.71	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		2,883.29000	2.88329	2,753,620	10.71	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		609.03000	0.60903	613,470	12.74	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Call		2,672.96000	2.67296	2,953,740	10.70	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Put		8,440.77000	8.44077	8,082,970	9.55	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put		6,599.03000	6.59903	6,297,730	9.66	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		2,096.81000	2.09681	2,359,300	10.53	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put		3,525.37000	3.52537	3,376,270	10.53	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		4,118.56000	4.11856	4,460,620	11.13	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		1,870.12000	1.87012	1,800,590	11.13	0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		8,784.29000	8.78429	9,200,320	12.74	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		3,953.35000	3.95335	4,261,530	10.96	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		2,757.20000	2.75720	2,648,770	10.96	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		3,885.31000	3.88531	4,191,420	10.94	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		2,807.07000	2.80707	2,696,570	10.94	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		3,919.26000	3.91926	4,226,410	10.95	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		2,782.04000	2.78204	2,672,580	10.95	0.00	0	
Total R2035 Option											0.00	0	15,40
Total For R2035											171,530,096.21	1,852	134,34
R2037	On	03/02/2022	Bond Future			10.51541	85.14659	10.58185	84.70850	12.21	188,684,843.44	2,216	113,40
R2037	On	05/05/2022	Bond Future			10.69456	86.20124	10.76318	85.76033	11.86	286,532,921.76	3,324	68,80
R2037	On	04/08/2022	Bond Future			10.88002	83.07120	10.95132	82.62526	11.96	0.00	0	
R2037	On	03/11/2022	Bond Future			11.05935	84.14254	11.13338	83.69101	11.52	0.00	0	
Total R2037 Future											475,217,765.20	5,540	182,32
R2037	On	03/02/2022	Bond Future	11.45	Call		5,437.61000	5.43761	5,873,490	14.75	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		9.13000	0.00913	6,920	14.75	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		5,496.50000	5.49650	5,932,530	14.77	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		8.56000	0.00856	6,500	14.77	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		5,555.36000	5.55536	5,991,520	14.79	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		8.03000	0.00803	6,100	14.79	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		408.75000	0.40875	399,880	13.81	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		6,798.64000	6.79864	7,230,740	13.77	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		421.33000	0.42133	412,520	13.77	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		6,849.07000	6.84907	7,281,190	13.79	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		414.94000	0.41494	406,150	13.79	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		6,899.64000	6.89964	7,331,680	13.81	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		1,682.39000	1.68239	1,614,430	12.47	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	04/08/2022	Bond Future	10.10	Call		751.28000	0.75128	881,380	10.78	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		6,316.14000	6.31614	6,000,300	10.78	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		2,614.72000	2.61472	2,913,350	11.85	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		3,717.39000	3.71739	4,056,780	12.18	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.89	Put		2,998.03000	2.99803	2,850,720	11.85	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		2,646.91000	2.64691	2,946,610	11.86	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		2,967.53000	2.96753	2,821,290	11.86	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put		2,128.92000	2.12892	2,022,370	12.18	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		4,527.24000	4.52724	4,905,220	12.47	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		6,831.92000	6.83192	7,266,580	13.38	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		942.79000	0.94279	931,510	13.38	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.91	Call		2,679.05000	2.67905	2,979,800	11.87	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		2,937.05000	2.93705	2,791,860	11.87	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		2,810.62000	2.81062	2,689,370	11.58	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		3,864.53000	3.86453	4,192,540	11.56	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		2,861.59000	2.86159	2,738,070	11.56	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		3,898.41000	3.89841	4,227,560	11.57	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		2,835.86000	2.83586	2,713,480	11.57	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		3,932.71000	3.93271	4,262,990	11.58	0.00	0	
Total R2037 Option											0.00	0	2,20
Total For R2037											475,217,765.20	5,540	184,57
R2040	On	03/02/2022	Bond Future			10.57914	87.60642	10.66044	87.02562	12.78	132,110,481.36	1,508	77,30
R2040	On	05/05/2022	Bond Future			10.75079	88.69149	10.83484	88.10619	12.40	66,873,383.46	754	33,80
R2040	On	04/08/2022	Bond Future			10.92815	85.34368	11.01550	84.75138	12.52	0.00	0	
R2040	On	03/11/2022	Bond Future			11.09910	86.44430	11.18975	85.84463	12.05	0.00	0	
Total R2040 Future											198,983,864.82	2,262	111,20
R2040	On	03/02/2022	Bond Future	10.60	Call		667.24000	0.66724	956,510	12.43	0.00	0	2,00
R2040	On	03/02/2022	Bond Future	11.59	Put		5.21000	0.00521	3,650	15.28	0.00	0	
R2040	On	03/02/2022	Bond Future	10.60	Put		1,098.44000	1.09844	806,910	12.43	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Call		6,110.17000	6.11017	6,689,160	15.22	0.00	0	
R2040	On	03/02/2022	Bond Future	11.57	Put		5.96000	0.00596	4,150	15.22	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Call		6,173.07000	6.17307	6,752,190	15.25	0.00	0	
R2040	On	03/02/2022	Bond Future	11.58	Put		5.57000	0.00557	3,890	15.25	0.00	0	
R2040	On	03/02/2022	Bond Future	11.59	Call		6,235.92000	6.23592	6,815,160	15.28	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Put		7,697.28000	7.69728	7,173,730	10.87	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		1,434.21000	1.43421	1,752,270	12.17	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.91	Call		7,420.13000	7.42013	7,983,540	14.61	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Put		3,299.82000	3.29982	3,032,580	12.17	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		452.78000	0.45278	430,890	14.61	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	05/05/2022	Bond Future	11.92	Call		7,473.91000	7.47391	8,037,520	14.63	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		446.03000	0.44603	424,340	14.63	0.00	0	
R2040	On	05/05/2022	Bond Future	9.82	Call		192.75000	0.19275	254,500	10.87	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	13.04	Call		13,439.71000	13.43971	14,012,590	16.16	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		78.55000	0.07855	66,130	16.16	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Call		7,366.27000	7.36627	7,929,490	14.59	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Put		459.53000	0.45953	437,450	14.59	0.00	0	
R2040	On	04/08/2022	Bond Future	9.70	Call		321.70000	0.32170	389,960	11.18	0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Put		9,971.91000	9.97191	9,447,870	11.18	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		2,007.75000	2.00775	2,349,890	12.18	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.03	Put		2,989.48000	2.98948	2,793,440	12.55	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		3,122.56000	3.12256	3,521,040	12.57	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		4,178.02000	4.17802	3,927,860	12.18	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		2,957.58000	2.95758	2,763,760	12.57	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		3,158.38000	3.15838	3,558,820	12.58	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		2,926.21000	2.92621	2,734,350	12.58	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		8,473.99000	8.47399	9,050,730	14.58	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		810.73000	0.81073	795,170	14.58	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.03	Call		3,087.18000	3.08718	3,483,440	12.55	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		4,280.06000	4.28006	4,716,020	12.18	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,978.83000	2.97883	2,815,120	12.18	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		4,317.25000	4.31725	4,754,700	12.19	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,951.88000	2.95188	2,789,660	12.19	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		4,354.57000	4.35457	4,793,510	12.20	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,925.13000	2.92513	2,764,400	12.20	0.00	0	
Total R2040 Option											0.00	0	6,90
Total For R2040											198,983,864.82	2,262	118,27
R2044	On	03/02/2022	Bond Future			10.62770	84.33540	10.69864	83.81803	13.42	186,718,575.60	2,214	34,80
R2044	On	05/05/2022	Bond Future			10.79079	85.37998	10.86408	84.85879	13.02	85,123,840.06	997	34,50
R2044	On	04/08/2022	Bond Future			10.95901	82.11400	11.03513	81.58671	13.15	0.00	0	
R2044	On	03/11/2022	Bond Future			11.12073	83.17302	11.19971	82.63909	12.65	0.00	0	
Total R2044 Future											271,842,415.66	3,211	69,37
R2044	On	03/02/2022	Bond Future	11.59	Call		6,080.77000	6.08077	6,596,820	16.19	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		6.98000	0.00698	5,660	16.19	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		6,144.23000	6.14423	6,660,390	16.22	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		6.54000	0.00654	5,330	16.22	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		6,207.63000	6.20763	6,723,880	16.25	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		6.13000	0.00613	5,010	16.25	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		7,359.35000	7.35935	7,871,430	15.38	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	05/05/2022	Bond Future	11.91	Put		478.49000	0.47849	469,380	15.38	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		7,413.41000	7.41341	7,925,550	15.40	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		471.47000	0.47147	462,420	15.40	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		7,467.39000	7.46739	7,979,690	15.42	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		464.46000	0.46446	455,570	15.42	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		2,859.80000	2.85980	2,710,990	13.27	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		3,230.79000	3.23079	3,605,590	13.25	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		2,922.61000	2.92261	2,770,120	13.25	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		3,267.54000	3.26754	3,644,310	13.26	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		2,890.94000	2.89094	2,740,420	13.26	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		3,304.72000	3.30472	3,683,200	13.27	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		4,328.92000	4.32892	4,733,050	12.80	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		3,000.85000	3.00085	2,871,050	12.80	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		4,366.63000	4.36663	4,772,360	12.81	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,973.21000	2.97321	2,845,010	12.81	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		4,291.35000	4.29135	4,693,870	12.79	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		3,028.72000	3.02872	2,897,310	12.79	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											271,842,415.66	3,211	69,37
R2048	On	03/02/2022	Bond Future			10.57220	87.82135	10.64819	87.24829	13.16	157,375,859.20	1,792	165,00
R2048	On	05/05/2022	Bond Future			10.72719	84.47239	10.80572	83.89494	13.44	83,289,776.54	986	39,56
R2048	On	04/08/2022	Bond Future			10.88753	85.53809	10.96910	84.95379	12.89	0.00	0	
R2048	On	03/11/2022	Bond Future			11.04286	82.24403	11.12752	81.65240	13.07	0.00	0	
Total R2048 Future											240,665,635.74	2,778	204,60
R2048	On	03/02/2022	Bond Future	10.20	Put		3,538.62000	3.53862	3,001,660	12.09	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call		5,799.78000	5.79978	6,366,790	15.63	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put		13.99000	0.01399	7,940	15.63	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call		5,864.99000	5.86499	6,432,360	15.67	0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put		13.17000	0.01317	7,480	15.67	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Call		5,930.14000	5.93014	6,497,840	15.70	0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put		12.40000	0.01240	7,040	15.70	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Call		1,147.64000	1.14764	1,479,750	13.04	0.00	0	
R2048	On	03/02/2022	Bond Future	10.70	Put		760.81000	0.76081	519,860	13.04	0.00	0	
R2048	On	03/02/2022	Bond Future	10.90	Call		2,161.48000	2.16148	2,617,560	13.60	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.90	Put		310.28000	0.31028	193,300	13.60	0.00	0	
R2048	On	03/02/2022	Bond Future	11.00	Call		2,754.30000	2.75430	3,252,110	13.90	0.00	0	1,40
R2048	On	03/02/2022	Bond Future	11.00	Put		187.75000	0.18775	112,500	13.90	0.00	0	
R2048	On	03/02/2022	Bond Future	10.30	Call		127.71000	0.12771	196,260	12.17	0.00	0	1,30
R2048	On	03/02/2022	Bond Future	10.30	Put		2,810.60000	2.81060	2,306,090	12.17	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 Intere
R2048	On	03/02/2022	Bond Future	10.40	Call			258.21000	0.25821	376,550	12.38	0.00	0	10
R2048	On	03/02/2022	Bond Future	10.40	Put			2,155.46000	2.15546	1,700,740	12.38	0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call			465.65000	0.46565	647,720	12.58	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Call			0.87000	0.00087	1,990	12.27	0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put			6,805.33000	6.80533	6,233,390	12.27	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call			8.98000	0.00898	16,830	12.18	0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Put			5,125.10000	5.12510	4,559,890	12.18	0.00	0	
R2048	On	03/02/2022	Bond Future	10.20	Call			57.54000	0.05754	93,640	12.09	0.00	0	90
R2048	On	03/02/2022	Bond Future	10.50	Put			1,589.56000	1.58956	1,198,570	12.58	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put			496.40000	0.49640	486,940	15.71	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call			7,191.52000	7.19152	7,759,190	15.67	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put			511.58000	0.51158	501,800	15.67	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call			7,246.78000	7.24678	7,814,670	15.69	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put			503.93000	0.50393	494,370	15.69	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call			7,302.08000	7.30208	7,870,070	15.71	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			3,218.61000	3.21861	3,632,980	12.89	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put			2,999.16000	2.99916	2,829,230	12.89	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			3,142.45000	3.14245	3,554,090	12.87	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			3,064.92000	3.06492	2,892,260	12.87	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			3,180.30000	3.18030	3,593,440	12.88	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			3,031.76000	3.03176	2,860,600	12.88	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			3,146.00000	3.14600	3,010,240	13.41	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			4,434.80000	4.43480	4,892,960	13.42	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			3,117.51000	3.11751	2,984,040	13.42	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			4,357.21000	4.35721	4,810,190	13.39	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			3,175.02000	3.17502	3,036,370	13.39	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			4,395.79000	4.39579	4,851,660	13.41	0.00	0	
Total R2048 Option												0.00	0	4,60
Total For R2048												240,665,635.74	2,778	209,20
R209	On	03/02/2022	Bond Future			10.30387	72.39350	10.36504	72.04335		12.33	0.00	0	15,36
R209	On	05/05/2022	Bond Future			10.46680	70.14799	10.52980	69.79567		12.52	12,977,378.15	185	10,96
R209	On	04/08/2022	Bond Future			10.63038	71.06468	10.69558	70.70836		12.02	0.00	0	
R209	On	03/11/2022	Bond Future			10.79747	68.83858	10.86503	68.47781		12.12	0.00	0	
Total R209 Future												12,977,378.15	185	26,34
R209	On	03/02/2022	Bond Future	11.04	Put			24.93000	0.02493	19,270	14.48	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			3,627.04000	3.62704	3,970,800	14.43	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			28.13000	0.02813	21,740	14.43	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			3,678.28000	3.67828	4,022,410	14.45	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			26.49000	0.02649	20,470	14.45	0.00	0	

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	Call		3,729.55000	3.72955	4,074,040	14.48	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		433.52000	0.43352	428,400	14.28	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call		295.29000	0.29529	397,120	11.27	0.00	0	8,5
R209	On	05/05/2022	Bond Future	9.75	Put		4,839.40000	4.83940	4,588,910	11.27	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Call		1,097.96000	1.09796	1,302,960	12.19	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		5,260.57000	5.26057	5,607,390	14.26	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Put		2,682.15000	2.68215	2,534,830	12.19	0.00	0	9,0
R209	On	05/05/2022	Bond Future	10.75	Call		2,528.66000	2.52866	2,798,680	12.85	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		1,316.79000	1.31679	1,234,490	12.85	0.00	0	3,0
R209	On	05/05/2022	Bond Future	11.44	Put		440.40000	0.44040	434,900	14.26	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,303.96000	5.30396	5,651,160	14.28	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		7,730.01000	7.73001	8,081,020	15.29	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		179.36000	0.17936	178,050	15.29	0.00	0	12,0
R209	On	05/05/2022	Bond Future	11.43	Call		5,217.24000	5.21724	5,563,770	14.24	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		447.39000	0.44739	441,600	14.24	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		2,697.51000	2.69751	2,584,630	11.85	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,065.34000	2.06534	2,306,980	11.83	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		2,753.96000	2.75396	2,639,280	11.83	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,092.29000	2.09229	2,334,830	11.84	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		2,725.72000	2.72572	2,611,940	11.84	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		2,119.20000	2.11920	2,362,640	11.85	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		3,375.73000	3.37573	3,646,200	12.38	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,505.96000	2.50596	2,415,660	12.38	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		3,316.94000	3.31694	3,583,670	12.35	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,551.78000	2.55178	2,457,740	12.35	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		3,346.40000	3.34640	3,614,760	12.36	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,528.91000	2.52891	2,436,500	12.36	0.00	0	
Total R209 Option											0.00	0	32,6
Total For R209											12,977,378.15	185	58,97
R210	On	03/02/2022	Bond Future			213.61125	213.61125	213.58699	213.58699		0.00	0	1,1
R210	On	05/05/2022	Bond Future			213.43766	213.43766	213.43071	213.43071		0.00	0	1,0
R210	On	04/08/2022	Bond Future			216.27805	216.27805	216.27269	216.27269		0.00	0	2
R210	On	03/11/2022	Bond Future			216.19374	216.19374	216.19369	216.19369		0.00	0	
Total R210 Future											0.00	0	2,4
Total For R210											0.00	0	2,4
R213	On	03/02/2022	Bond Future			9.68791	87.13976	9.73485	86.89099	9.48	28,146,142.48	323	20,0
R213	On	05/05/2022	Bond Future			9.87634	84.66707	9.92478	84.41790	9.65	19,558,093.17	231	10,1
R213	On	04/08/2022	Bond Future			10.07391	85.73778	10.12441	85.48598	9.21	0.00	0	
R213	On	03/11/2022	Bond Future			10.26980	83.32791	10.32248	83.07312	9.24	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R213 Future												47,704,235.65	554	30,26
R213	On	03/02/2022	Bond Future	8.63	Call			0.03000	0.00003	0,030	8.57	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			6,115.75000	6.11575	5,866,980	8.57	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			0.28000	0.00028	0,360	8.58	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			4,426.64000	4.42664	4,672,810	11.07	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			7.01000	0.00701	4,410	11.07	0.00	0	40
R213	On	03/02/2022	Bond Future	10.67	Call			4,768.27000	4.76827	5,015,360	11.19	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call			2,262.96000	2.26296	2,481,930	10.27	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			103.52000	0.10352	73,720	10.27	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			2,354.91000	2.35491	2,576,530	10.31	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put			3,183.14000	3.18314	2,937,670	8.63	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			2,729.57000	2.72957	2,959,990	10.50	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			60.74000	0.06074	42,390	10.50	0.00	0	10
R213	On	03/02/2022	Bond Future	9.97	Call			1,483.71000	1.48371	1,668,600	9.87	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			251.63000	0.25163	187,750	9.87	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			1,523.93000	1.52393	1,711,190	9.89	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			4.38000	0.00438	2,700	11.19	0.00	0	20
R213	On	03/02/2022	Bond Future	10.00	Call			1,605.53000	1.60553	1,797,500	9.92	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			217.95000	0.21795	161,150	9.92	0.00	0	40
R213	On	03/02/2022	Bond Future	9.58	Call			337.61000	0.33761	403,360	9.21	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			1,161.90000	1.16190	978,880	9.21	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			753.38000	0.75338	876,000	9.50	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			93.26000	0.09326	66,110	10.31	0.00	0	20
R213	On	03/02/2022	Bond Future	9.96	Call			1,443.96000	1.44396	1,626,310	9.85	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			263.80000	0.26380	197,380	9.85	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Put			5,138.65000	5.13865	4,889,960	8.58	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			14.61000	0.01461	17,910	8.63	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Put			620.48000	0.62048	494,330	9.50	0.00	0	10
R213	On	03/02/2022	Bond Future	9.98	Put			239.98000	0.23998	178,470	9.89	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			27.17000	0.02717	33,160	8.65	0.00	0	40
R213	On	03/02/2022	Bond Future	9.22	Put			2,808.45000	2.80845	2,565,670	8.65	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			4,155.28000	4.15528	4,353,630	10.40	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			585.31000	0.58531	534,490	10.40	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			4,194.73000	4.19473	4,393,750	10.42	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			576.27000	0.57627	526,120	10.42	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			4,115.92000	4.11592	4,313,600	10.39	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			594.49000	0.59449	543,000	10.39	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			2,919.14000	2.91914	2,827,150	9.13	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			1,713.70000	1.71370	1,874,220	9.14	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	04/08/2022	Bond Future	9.89	Put		2,890.85000	2.89085	2,799,570	9.14	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,736.26000	1.73626	1,897,490	9.14	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		2,862.76000	2.86276	2,772,190	9.14	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,691.29000	1.69129	1,851,100	9.13	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		2,840.63000	2.84063	3,019,000	9.33	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,563.59000	2.56359	2,487,170	9.33	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,866.78000	2.86678	3,045,820	9.34	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		2,541.70000	2.54170	2,465,950	9.34	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		2,892.75000	2.89275	3,072,760	9.34	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,519.66000	2.51966	2,444,880	9.34	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											47,704,235.65	554	33,12
R214	On	03/02/2022	Bond Future			10.58249	69.71182	10.65850	69.26043	13.29	0.00	0	17,14
R214	On	05/05/2022	Bond Future			10.73937	67.27834	10.81775	66.82346	13.54	0.00	0	8,4
R214	On	04/08/2022	Bond Future			10.90147	68.12707	10.98269	67.66679	13.00	0.00	0	
R214	On	03/11/2022	Bond Future			11.05865	65.74019	11.14274	65.27420	13.17	0.00	0	
Total R214 Future											0.00	0	25,55
R214	On	03/02/2022	Bond Future	11.39	Call		4,130.26000	4.13026	4,572,650	15.36	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		20.06000	0.02006	11,060	15.36	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,182.49000	4.18249	4,625,360	15.39	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		18.91000	0.01891	10,390	15.39	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		4,234.70000	4.23470	4,678,050	15.42	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		17.81000	0.01781	9,770	15.42	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		467.47000	0.46747	453,190	15.58	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,463.33000	5.46333	5,904,350	15.61	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		460.47000	0.46047	446,610	15.61	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,507.33000	5.50733	5,948,770	15.63	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		453.57000	0.45357	440,130	15.63	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,419.36000	5.41936	5,859,960	15.58	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,465.83000	2.46583	2,779,580	12.97	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,537.41000	2.53741	2,390,880	12.97	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,495.42000	2.49542	2,810,550	12.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,510.59000	2.51059	2,365,440	12.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,525.38000	2.52538	2,841,470	12.99	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,484.20000	2.48420	2,340,010	12.99	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,420.21000	2.42021	2,300,470	13.28	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		3,538.27000	3.53827	3,881,980	13.26	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,465.50000	2.46550	2,343,220	13.26	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		3,569.28000	3.56928	3,914,150	13.27	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/11/2022	Bond Future	11.35	Put		2,442.88000	2.44288	2,321,760	13.27	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		3,600.18000	3.60018	3,946,430	13.28	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	25,55
Total for Bond											1,644,301,790.53	18,758	1,378,95
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
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	

Contract Details	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										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
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	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future												0.00	0	
Total For R214												0.00	0	
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future												0.00	0	
Total For R214/R209												0.00	0	
Total for Price Contribution												0.00	0	
GOVI	On	03/02/2022	GOVI			818.00700	818.00700	815.27300	815.27300			0.00	0	5
GOVI	On	05/05/2022	GOVI			828.13800	828.13800	825.38000	825.38000			0.00	0	4
GOVI	On	04/08/2022	GOVI			838.84100	838.84100	836.04900	836.04900			0.00	0	
GOVI	On	03/11/2022	GOVI			849.76800	849.76800	846.94000	846.94000			0.00	0	
Total GOVI Future												0.00	0	9
GOVI	On	03/02/2022	GOVI	792.74	Call			225,330.00000	22.53300	252,670,000		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			225,230.00000	22.52300	252,570,000		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			225,130.00000	22.51300	252,470,000		0.00	0	
GOVI	On	03/02/2022	GOVI	792.76	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Call			371,500.00000	37.15000	399,080,000		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			371,400.00000	37.14000	398,980,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Call			371,300.00000	37.13000	398,880,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.25	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Call			167,690.00000	16.76900	195,610,000		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			167,890.00000	16.78900	195,810,000		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			167,790.00000	16.77900	195,710,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call			265,100.00000	26.51000	293,380,000		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			265,300.00000	26.53000	293,580,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call			265,200.00000	26.52000	293,480,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	9

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total for GOVI												0.00	0	96	
AL37	On	03/02/2022	Index Future			813.39700	813.39700	812.65000	812.65000				0.00	0	
AL37	On	05/05/2022	Index Future			823.47200	823.47200	822.72400	822.72400				0.00	0	
AL37	On	04/08/2022	Index Future			834.11400	834.11400	833.35900	833.35900				0.00	0	
AL37	On	03/11/2022	Index Future			844.98000	844.98000	844.21500	844.21500				0.00	0	
Total AL37 Future												0.00	0		
Total For AL37												0.00	0		
AL7T	On	03/02/2022	Index Future			930.89100	930.89100	928.70100	928.70100				0.00	0	
AL7T	On	05/05/2022	Index Future			942.42100	942.42100	940.21400	940.21400				0.00	0	
AL7T	On	04/08/2022	Index Future			954.60100	954.60100	952.36800	952.36800				0.00	0	
AL7T	On	03/11/2022	Index Future			967.03500	967.03500	964.77400	964.77400				0.00	0	
Total AL7T Future												0.00	0		
Total For AL7T												0.00	0		
ALBI	On	03/02/2022	Index Future			828.99800	828.99800	826.16100	826.16100				0.00	0	18
ALBI	On	05/05/2022	Index Future			839.26600	839.26600	836.40300	836.40300				0.00	0	2
ALBI	On	04/08/2022	Index Future			850.11200	850.11200	847.21500	847.21500				0.00	0	
ALBI	On	03/11/2022	Index Future			861.18600	861.18600	858.25100	858.25100				0.00	0	
Total ALBI Future												0.00	0	21	
Total For ALBI												0.00	0	21	
IGOV	On	03/02/2022	Index Future			304.30200	304.30200	304.24100	304.24100				0.00	0	37
IGOV	On	05/05/2022	Index Future			308.14700	308.14700	308.08800	308.08800				0.00	0	12
IGOV	On	04/08/2022	Index Future			312.20400	312.20400	312.14500	312.14500				0.00	0	
IGOV	On	03/11/2022	Index Future			316.34400	316.34400	316.28500	316.28500				0.00	0	
Total IGOV Future												0.00	0	49	
Total For IGOV												0.00	0	49	
Total for Index												0.00	0	71	
JIBAR f	On	19/01/2022	Jibar Future			3.89200	96.10800	3.89500	96.10500				0.00	0	
JIBAR f	On	16/02/2022	Jibar Future			4.21000	95.79000	4.22000	95.78000				0.00	0	
JIBAR f	On	16/03/2022	Jibar Future			4.27500	95.72500	4.29500	95.70500				0.00	0	
JIBAR f	On	20/04/2022	Jibar Future			4.66000	95.34000	4.67000	95.33000				0.00	0	
JIBAR f	On	18/05/2022	Jibar Future			4.74000	95.26000	4.76000	95.24000				0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			5.09500	94.90500	5.09500	94.90500				0.00	0	7
JIBAR f	On	21/09/2022	Jibar Future			5.59000	94.41000	5.58000	94.42000				0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			6.13500	93.86500	6.11500	93.88500				0.00	0	6
JIBAR f	On	15/03/2023	Jibar Future			6.41000	93.59000	6.39500	93.60500				0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			6.63000	93.37000	6.62000	93.38000				0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			6.83500	93.16500	6.83000	93.17000				0.00	0	7
JIBAR f	On	20/12/2023	Jibar Future			6.99000	93.01000	6.99500	93.00500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total Jibar Future										0.00	0	21
Total For JIBAR FUTURE										0.00	0	21
Total for Jibar										0.00	0	21
Total for Derivatives :										1,644,301,790.53	18,758	1,380,87
ABCPI3 On 07/12/2023 Spot Bond			2.75500	315.27643	2.75500	315.13084				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.58231				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.69588				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.64938	9.65000	100.57123				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			10.97500	91.16783	10.97500	91.08758				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.85508				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.56790				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.11073				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.70129				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.46012				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	

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 30/05/2022 Spot Bond					0.00000	101.12210				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.45053				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	100.92943				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.65441				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.53747				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.29760				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.41867				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.34736				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.53449				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.07950				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	101.02637				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.64892				0.00	0	
Total ABFN35 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 ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.91089				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.36859				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	99.96108				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.75729				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.93794				0.00	0	40,000,00
Total ABFN40 SPOT										0.00	0	40,000,00
Total For ABFN40										0.00	0	40,000,00
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.82462				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.12904				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.09845				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.10106				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.10296				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.41478				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.74200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN47 On 24/08/2025 Spot Bond					0.00000	100.77750				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN48 On 30/03/2024 Spot Bond					0.00000	100.52986				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN49 On 30/03/2026 Spot Bond					0.00000	100.27907				0.00	0	200,000,00
Total ABFN50 SPOT										0.00	0	200,000,00
Total For ABFN50										0.00	0	200,000,00
ABFN50 On 30/03/2028 Spot Bond					0.00000	100.37834				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN51 On 30/03/2031 Spot Bond					0.00000	100.16117				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.97521				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.75539				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.81155				0.00	0	300,000,00
Total ABJ03 SPOT										0.00	0	300,000,00
Total For ABJ03										0.00	0	300,000,00
ABK12 On 20/05/2022 Spot Bond					0.00000	101.77597				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.30000	7.30000	7.30000	147.60986				0.00	0	27,179,40
Total ABKI04 SPOT										0.00	0	27,179,40
Total For ABKI04										0.00	0	27,179,40
ABKI04 On 13/03/2024 Spot Bond			100.00000	32.05625	100.00000	31.83401				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN61 On 31/01/2025 Spot Bond			3.05000	3.05000	3.05000	153.32850				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.86000	3.86000	3.86000	204.11402			540,400,000,000.00	140,000,000	70,000,000	
Total ABN62 SPOT									540,400,000,000.00	140,000,000	70,000,000	
Total For ABN62									540,400,000,000.00	140,000,000	70,000,000	
ABN63 On 07/12/2033 Spot Bond			4.51000	4.51000	4.51000	229.20075			0.00	0		
Total ABN63 SPOT									0.00	0		
Total For ABN63									0.00	0		
ABN67 On 28/02/2023 Spot Bond			6.73500	6.73500	6.73500	104.11446			0.00	0		
Total ABN67 SPOT									0.00	0		
Total For ABN67									0.00	0		
ABN79 On 21/12/2026 Spot Bond			7.79000	7.79000	7.79000	111.77304			0.00	0		
Total ABN79 SPOT									0.00	0		
Total For ABN79									0.00	0		
ABS13 On 14/05/2022 Spot Bond			5.17500	103.22758	5.17500	103.18436			0.00	0		
Total ABS13 SPOT									0.00	0		
Total For ABS13									0.00	0		
ABS15 On 11/11/2022 Spot Bond			5.26500	105.44258	5.26500	105.39718			0.00	0		
Total ABS15 SPOT									0.00	0		
Total For ABS15									0.00	0		
ABS16 On 11/11/2025 Spot Bond			7.14500	112.74287	7.14500	112.67729			6,430,500,000,000.00	900,000,000	900,000,000	
Total ABS16 SPOT									6,430,500,000,000.00	900,000,000	900,000,000	
Total For ABS16									6,430,500,000,000.00	900,000,000	900,000,000	
ABS17 On 11/11/2027 Spot Bond			8.05500	113.91157	8.05500	113.83705			0.00	0		
Total ABS17 SPOT									0.00	0		
Total For ABS17									0.00	0		
ABS18 On 26/09/2023 Spot Bond			5.70500	109.73963	5.70500	109.68848			0.00	0		
Total ABS18 SPOT									0.00	0		
Total For ABS18									0.00	0		
ABS7 On 11/09/2026 Spot Bond			7.87500	106.79530	7.87500	106.72697			1,181,250,000,000.00	150,000,000	150,000,000	
Total ABS7 SPOT									1,181,250,000,000.00	150,000,000	150,000,000	
Total For ABS7									1,181,250,000,000.00	150,000,000	150,000,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	14.04756	100.00000	13.95347			0.00	0		
Total ABS7/R186 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			2.07500	319.09504	2.07500	318.96530				0.00	0	70,000,00
Total ABSI2 SPOT										0.00	0	70,000,00
Total For ABSI2										0.00	0	70,000,00
ABS14 On 31/01/2022 Spot Bond			1.85500	175.26600	1.85500	175.19787				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.66500	10.66500	10.66500	100.88645				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.57929				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.56196				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.33019				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.56051				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.56051				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.57529				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.57529				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	171.95074				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	174.79474				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.53277				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.46112				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.01697				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.25644				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.13515				0.00	6,000,000,000	3,000,000,000
Total AGL01 SPOT										0.00	6,000,000,000	3,000,000,000
Total For AGL01										0.00	6,000,000,000	3,000,000,000
AGL02 On 11/04/2024 Spot Bond					0.00000	101.35852				0.00	0	1,750,000,000
Total AGL02 SPOT										0.00	0	1,750,000,000
Total For AGL02										0.00	0	1,750,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	101.78687				0.00	0	4,425,000,000
Total AGL03 SPOT										0.00	0	4,425,000,000
Total For AGL03										0.00	0	4,425,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	103.89206				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.24270				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.94014				0.00	0	1,200,000,000
Total AGT03 SPOT										0.00	0	1,200,000,000
Total For AGT03										0.00	0	1,200,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	103.36060				0.00	0	150,000,000
Total AGT04 SPOT										0.00	0	150,000,000
Total For AGT04										0.00	0	150,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.01233				0.00	0	210,000,00
Total AH2A11 SPOT										0.00	0	210,000,00
Total For AH2A11										0.00	0	210,000,00
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.01382				0.00	0	50,000,00
Total AH2A21 SPOT										0.00	0	50,000,00
Total For AH2A21										0.00	0	50,000,00
AH2A3' On 18/07/2026 Spot Bond			8.09000	98.79416	8.09000	98.72924				0.00	0	40,000,00
Total AH2A31 SPOT										0.00	0	40,000,00
Total For AH2A31										0.00	0	40,000,00
AH2B1' On 18/07/2026 Spot Bond					0.00000	100.01625				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	100.02434				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.03442				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.00661				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.91880				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A' On 21/08/2023 Spot Bond			6.42500	109.24525	6.42500	109.18894				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.86151				0.00	0	100,000,00
Total AHF5A4 SPOT										0.00	0	100,000,00
Total For AHF5A4										0.00	0	100,000,00
AHF5B' On 21/08/2023 Spot Bond					0.00000	100.96790				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.03335				0.00	0	
Total AHF5C1 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 AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.78047				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.02061				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.38820				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.96781				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.03324				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.49064				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.05863				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.90236				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.00053				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.97599				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.06594				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.03487				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.62112				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.53958				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.50500	107.67846	7.50500	107.61310				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.92500	104.19771	7.92500	104.13062				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.77500	92.24403	11.77500	92.15660				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.89000	183.49919	5.89000	183.36809				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.85458				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.40076				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.95366				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.63072				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.61301				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF15 On 24/02/2023 Spot Bond					0.00000	101.07778				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	103.69617				0.00	0	5,000,000.00
Total APF16 SPOT										0.00	0	5,000,000.00
Total For APF16										0.00	0	5,000,000.00
APF17 On 21/01/2022 Spot Bond					0.00000	101.50804				0.00	0	
Total APF17 SPOT										0.00	0	
Total For APF17										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.86000	243.89500	4.86000	243.74085				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.36000	211.77273	5.36000	211.63037				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.83000	175.23325	2.83000	175.15111				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.87500	175.23172	2.87500	175.14895				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.73000	194.59372	4.73000	194.47277				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.62043				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.37517				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.89000	112.12930	4.89000	112.05867				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.48850				0.00	0	
Total ASN196 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 ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.49562				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.54234				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	105.27664				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.83030				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.61871				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.48897				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.02911				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.98751				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.96463				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.66029				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.39548				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.52756				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	100.84516				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN311 On 31/03/2029 Spot Bond			4.56500	4.56500	4.56500	106.58262				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.02500	5.02500	5.02500	100.02897				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN320 On 20/06/2024 Spot Bond					0.00000	100.50043				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.56917				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN330 On 09/05/2024 Spot Bond					0.00000	101.15423				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.84661				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.00000	110.58215	5.00000	110.51152				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN340 On 20/06/2024 Spot Bond					0.00000	100.53620				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.48844				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN350 On 20/06/2024 Spot Bond					0.00000	100.51656				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	

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	100.51450				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.51450				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.84360				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.61425				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.50491				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.52314				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.00729				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.59516				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.59516				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.01014				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.50925				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.88599				0.00	0	
Total ASN395 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 ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.55450				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.50578				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.59252				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.71562				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	103.82116				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.44640				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.46011				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.61648				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.16204				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.03253				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.05767				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.05821				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	99.74326				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	104.28365				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.86734				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.84376				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.50529				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	100.76469				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	121.53050				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	104.17620				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.50361				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	100.53862				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49(On 15/09/2025 Spot Bond					0.00000	100.53862				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	100.49103				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			9.48500	98.95671	9.48500	98.88115				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50(On 21/12/2026 Spot Bond			8.66500	98.84534	8.66500	98.77627				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			9.21500	97.45174	9.21500	97.37941				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			9.21500	97.45174	9.21500	97.37941				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2022 Spot Bond			9.10000	99.83087	9.10000	99.75847				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52(On 31/07/2024 Spot Bond			11.05000	99.79562	11.05000	99.70816				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			11.00000	99.79652	11.00000	99.70944				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	99.80553	10.50000	99.72230				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	99.80553	10.50000	99.72230				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	100.32419				0.00	0	
Total ASN540 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 ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	99.84891				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.27379				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	99.80372	10.60000	99.71972				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	99.86958	10.47000	99.72307				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	99.80462	10.55000	99.72101				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.20277				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	99.95177				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.75723				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.19351				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.48847				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.54667				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.17957				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 14/03/2022 Spot Bond					0.00000	100.74134				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN586 On 18/03/2024 Spot Bond					0.00000	101.37627				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2022 Spot Bond			9.22000	99.82349	9.22000	99.74804				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.16744				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.06359				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	99.95988				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	99.95461				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	101.05268				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	98.38426				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN607 On 31/01/2030 Spot Bond					0.00000	99.81513				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610 On 31/03/2022 Spot Bond					0.00000	100.44418				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61: On 06/05/2024 Spot Bond					0.00000	101.34097				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.52811				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.21885				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.43593				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.50038				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.08290				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	99.81447				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.58391				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.64080				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.86582				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.51180				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.71492				0.00	0	
Total ASN645 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 ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.17652				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.41064				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 11/02/2022 Spot Bond					0.00000	100.85509				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.88861				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.10679				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.31395				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.39528				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.61397				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.63993				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.09446				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.86839				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.39722				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.85091				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	99.82539				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.22586				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.81755				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.55334				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.55767				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.49713				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.18596				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.43682				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.19248				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.41631				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	100.82533				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN717 On 30/09/2022 Spot Bond					0.00000	100.28505				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN718 On 30/09/2024 Spot Bond					0.00000	100.31723				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	100.66727				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN724 On 15/10/2022 Spot Bond					0.00000	100.06360				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN725 On 20/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN725 SPOT										0.00	0	
Total For ASN725										0.00	0	
ASN726 On 19/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN726 SPOT										0.00	0	
Total For ASN726										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	100.80328				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	99.83158				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	100.98486				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	100.41481				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN740 On 18/02/2022 Spot Bond					0.00000	100.84743				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	100.86301				0.00	0	
Total ASN741 SPOT										0.00	0	
Total For ASN741										0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.53167				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	100.54034				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74 On 25/11/2024 Spot Bond					0.00000	101.42841				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74 On 31/10/2026 Spot Bond					0.00000	99.84075				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.75749				0.00	0	
Total ASN754 SPOT										0.00	0	
Total For ASN754										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.73897				0.00	0	
Total ASN755 SPOT										0.00	0	
Total For ASN755										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.76461				0.00	0	
Total ASN757 SPOT										0.00	0	
Total For ASN757										0.00	0	
ASN75 On 31/05/2022 Spot Bond					0.00000	100.76475				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN75 On 01/03/2022 Spot Bond					0.00000	100.72895				0.00	0	
Total ASN759 SPOT										0.00	0	
Total For ASN759										0.00	0	
ASN76 On 01/03/2022 Spot Bond					0.00000	100.74292				0.00	0	
Total ASN760 SPOT										0.00	0	
Total For ASN760										0.00	0	
ASN76 On 10/03/2022 Spot Bond					0.00000	100.58305				0.00	0	

Contract 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	
ASN76 On 17/03/2022 Spot Bond					0.00000	100.51618				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN76 On 22/03/2022 Spot Bond					0.00000	100.45464				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN76 On 21/12/2026 Spot Bond					0.00000	100.66127				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77 On 21/12/2026 Spot Bond					0.00000	100.62400				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77 On 22/03/2022 Spot Bond					0.00000	100.46568				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN77 On 29/03/2022 Spot Bond					0.00000	100.34865				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN77 On 05/04/2022 Spot Bond					0.00000	100.21883				0.00	0	
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN77 On 11/04/2022 Spot Bond					0.00000	100.19531				0.00	0	
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN78 On 11/04/2022 Spot Bond					0.00000	100.15557				0.00	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN78 On 11/04/2022 Spot Bond					0.00000	100.15044				0.00	0	
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
ASN78 On 13/04/2022 Spot Bond					0.00000	100.11380				0.00	0	
Total ASN782 SPOT										0.00	0	
Total For ASN782										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN78 On 21/12/2026 Spot Bond			8.91884	8.91884	8.91884	107.06078				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN78 On 19/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	65,000,000.00
Total ASN784 SPOT										0.00	0	65,000,000.00
Total For ASN784										0.00	0	65,000,000.00
BAW21 On 24/03/2022 Spot Bond			4.45500	103.89930	4.45500	103.86153				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.09764	9.30000	103.02006				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	101.59927				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.88144				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.93498				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.31854				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.81500	100.66697	6.81500	100.61138				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.24602				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.86594				0.00	1,120,000,000	1,655,000,000
Total BAW35 SPOT										0.00	1,120,000,000	1,655,000,000
Total For BAW35										0.00	1,120,000,000	1,655,000,000
BAW36 On 18/02/2024 Spot Bond					0.00000	101.30164				0.00	0	
Total BAW36 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 BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	100.91560				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.48580				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.62500	8.62500	8.62500	103.49931				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.27500	11.27500	11.27500	106.69896				0.00	0	100,000,00
Total BAYA72 SPOT										0.00	0	100,000,00
Total For BAYA72										0.00	0	100,000,00
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.44191				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.36452				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.42431				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.42463				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.42917				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.66725				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.33956				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.48201				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.51427				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.49942				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.66805				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.48496				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.51334				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.56400				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.70828				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.67518				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.62690				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.69261				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.47177				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.48552				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.47138				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.58402				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.95108				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.59844				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	100.58478				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.94116				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.61321				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.58435				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.22000	8.22000	8.22000	101.61824				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.36536				0.00	0	
Total BDX211 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 BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.22488				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.73869				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.03875				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.68756				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.39963				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.47075				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.41500	107.20147	7.41500	107.13681				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.00812				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.07989				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.20896				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.66182				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.45730				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.46982				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.30104				0.00	0	1,000,000,00
Total BGT01 SPOT										0.00	0	1,000,000,00
Total For BGT01										0.00	0	1,000,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	100.95764				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.37209				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.16500	107.62784	6.16500	107.57369				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.63206				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.22510				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.08326				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	99.95565				0.00	60,000,000	30,000,00
Total BID15 SPOT										0.00	60,000,000	30,000,00
Total For BID15										0.00	60,000,000	30,000,00
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.82604				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.16509				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	

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 21/02/2023 Spot Bond					0.00000	99.56300				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.76900				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	68.01400				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	53.76000				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.76738				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	100.31356				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.35817				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.88800				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.65798				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	101.09524				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	100.13325				0.00	0	100,000,00
Total BPPF23 SPOT										0.00	0	100,000,00
Total For BPPF23										0.00	0	100,000,00
BPPF2 On 03/08/2022 Spot Bond					0.00000	101.18624				0.00	0	
Total BPPF25 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 BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.29923				0.00	0	200,000,00
Total BPPF27 SPOT										0.00	0	200,000,00
Total For BPPF27										0.00	0	200,000,00
BPPF2: On 03/11/2022 Spot Bond					0.00000	101.09977				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	101.14298				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.81586				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.95908				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	101.00253				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	100.37666				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	99.89063				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30: On 02/11/2024 Spot Bond					0.00000	101.06996				0.00	500,000,000	850,000,00
Total CBL30 SPOT										0.00	500,000,000	850,000,00
Total For CBL30										0.00	500,000,000	850,000,00
CCT01: On 23/06/2023 Spot Bond			7.79500	107.35774	7.79500	107.29010				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02: On 12/06/2024 Spot Bond			7.96500	109.13085	7.96500	109.06063				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.56500	111.02598	8.56500	110.94884				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.98500	9.98500	9.98500	100.56587				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.76940				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.54417				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.14083				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.21983				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.93636				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.93216				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	109.35787	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	100.25200				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN362 On 20/03/2024 Spot Bond			7.27500	110.06857	7.27500	110.00341				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	112.71210	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	101.55495				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	99.91755				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.85919				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	102.83745	10.98000	102.74640				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	117.45481	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	100.52753				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.07534				0.00	0	
Total CLN398 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 CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.06620				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.80000	175.23425	2.80000	175.15255				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.75000	141.92866	5.75000	141.82957				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			6.19000	140.15674	6.19000	140.05400				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.62500	104.11591	6.62500	104.05974				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.72726				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.45360				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	100.48994				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	101.20097				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN480 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	
CLN488 On 28/07/2022 Spot Bond			6.42500	101.25047	6.42500	101.19828				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN498 On 28/03/2022 Spot Bond					0.00000	100.48669				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.61350				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.92467				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.82500	111.56926	6.82500	111.50724				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.51170				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	100.17426				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	100.18361				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.67707				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.31958				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.75422				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.44239				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	97.40816				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN516 On 15/09/2022 Spot Bond			9.96000	103.58002	9.96000	103.49662				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.33455	10.01000	102.25221				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.00704				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	100.64408	9.60000	100.56788				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.63554				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 27/02/2023 Spot Bond					0.00000	100.84097				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	103.46266	9.20000	103.38556				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 24/04/2023 Spot Bond					0.00000	100.51448				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 26/04/2023 Spot Bond					0.00000	100.22238				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 21/02/2024 Spot Bond					0.00000	102.09899				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 25/11/2022 Spot Bond					0.00000	101.16991				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 12/03/2023 Spot Bond					0.00000	100.63554				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	100.57101				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.01887				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			9.44500	102.80200	9.44500	102.72341				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.15297				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	99.93937				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.07648				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	147.79200				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.85789				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.98956				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.91500	108.31252	8.91500	108.23553				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.96500	106.22649	8.96500	106.14931				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			9.05500	105.50765	9.05500	105.43024				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	310.72849				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	101.10401				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	101.07575				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	100.95917				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	100.08455				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	121.39400				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	101.14092				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.19000	101.90292	10.19000	101.84202				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			8.91500	105.96048	8.91500	105.88391				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN564 On 08/02/2024 Spot Bond					0.00000	101.17032				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.89415				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.17985				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.76479				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.07307				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.14500	104.61520	9.14500	104.53770				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.13309				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	101.07888				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.61018				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.62291				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.01663				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.31346				0.00	0	
Total CLN579 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 CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	101.11830				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	100.80832				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	100.68001				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2022 Spot Bond					0.00000	100.01232				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2022 Spot Bond					0.00000	100.78702				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	102.71242				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58 On 10/06/2026 Spot Bond					0.00000	100.69596				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58 On 14/06/2022 Spot Bond					0.00000	100.56977				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN58 On 18/06/2024 Spot Bond					0.00000	100.52438				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	101.44512				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.25709				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			4.17000	145.73175	4.17000	118.17283				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.94337				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.37816				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.94337				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	101.44535				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.29639				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.63656				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.52438				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.52438				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	104.00899		1,311,750,000,000.00		150,000,000	150,000,000	
Total CLN603 SPOT								1,311,750,000,000.00		150,000,000	150,000,000	
Total For CLN603								1,311,750,000,000.00		150,000,000	150,000,000	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.09198				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN605 On 12/08/2022 Spot Bond					0.00000	101.01854				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	101.53614				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.06677				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.95955				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	102.17554	9.32000	102.09886				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	99.95671				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.36087				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.73082				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.92691				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.18289				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.35888				0.00	0	
Total CLN615 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 CLN615										0.00	0	
CLN615 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	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.86380				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.95229				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.88604				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.23518				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	101.23059				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	101.21584				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	99.93829				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.40500	102.45790	6.40500	102.40526				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.16346				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	91.23914				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.97000	65.52547	11.97000	86.93974				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.94753				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.61500	103.72445	9.61500	103.64508				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.15830				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.95577				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.22952				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	101.17273				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.93351				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.91867				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.15315				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	101.14411				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	

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 19/08/2025 Spot Bond					0.00000	101.25614				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64(On 17/10/2023 Spot Bond					0.00000	100.05904				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64(On 21/11/2024 Spot Bond					0.00000	100.92358				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	100.51479				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64(On 29/01/2022 Spot Bond					0.00000	101.30782				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	100.51565				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64(On 19/08/2025 Spot Bond					0.00000	101.30591				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64(On 31/05/2026 Spot Bond					0.00000	100.82933				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	101.15315				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65(On 19/11/2022 Spot Bond					0.00000	100.92974				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	101.15315				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN654										0.00	0	
CLN654 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	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.63592				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.17899				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.13550				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.96700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 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	
CLN662 On 20/12/2024 Spot Bond					0.00000	116.54800				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	141.24500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.10889				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.35244				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.37966				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	105.64098				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.00891				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.90015				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.27330				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.68453				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.71425	147.78648	4.71425	118.74428				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.71425	147.78648	4.71425	118.74505				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.29903				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.36765				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.51130				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.14376				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.32134				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN682 On 07/12/2023 Spot Bond					0.00000	100.67573				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.48956				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.50302				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.34627				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.59528				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.59507				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.52391				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	100.40804				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.52405				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.36007				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	87.73386				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.19424				0.00	0	
Total CLN698 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 CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.68381				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.75449				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.96656				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.68352				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	101.52028				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.30679				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	101.40195				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.61486				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.51200				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.38659				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	80.63229				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.55525				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.93236				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.51536				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.51536				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.51536				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	79.41490				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.55653				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.40164				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	78.72733				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.72059				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.44500				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.47420				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN725 On 21/06/2025 Spot Bond					0.00000	100.47420				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.47420				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.48260				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.48260				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.48260				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	81.97232				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.02332				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	83.67005				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	100.56714				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	101.22881				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	92.81357				0.00	0	
Total CLN736 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 CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.58402				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.60998				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	109.52400				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	91.44175				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.13599				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.43274				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	99.64753				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	101.70929				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.03057				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.52400				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.45313				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.60955				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.27569				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	103.49544				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.58321				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	100.86994				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN76(On 20/06/2026 Spot Bond					0.00000	100.84448				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76(On 22/04/2026 Spot Bond					0.00000	99.91848				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76(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	
CLN76(On 12/02/2025 Spot Bond					0.00000	101.15794				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76(On 21/07/2027 Spot Bond					0.00000	99.95574				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76(On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	91.12886				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76(On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.49544				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76(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	
CLN76(On 23/09/2026 Spot Bond					0.00000	100.52340				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76(On 23/09/2026 Spot Bond					0.00000	100.51112				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77(On 31/07/2024 Spot Bond					0.00000	100.33268				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77(On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.09632				0.00	0	
Total CLN771 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 CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.65539				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.95769				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	99.81353				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.94000	6.94000	6.94000	115.13200				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.91421				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.11208				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.08986				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.03670				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	104.46728				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.09301				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.96661				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.96824				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.40057				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.45665				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.40057				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	100.71659				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	100.58458				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.22000	101.68573	8.22000	101.61824				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.72500	107.34428	7.72500	107.27724				0.00	0	425,000,00
Total COJ05 SPOT										0.00	0	425,000,00
Total For COJ05										0.00	0	425,000,00
COJ08 On 22/06/2026 Spot Bond			10.18500	105.44029	10.18500	105.35400		305,550,000,000.00		30,000,000	30,000,00	
Total COJ08 SPOT								305,550,000,000.00		30,000,000	30,000,00	
Total For COJ08								305,550,000,000.00		30,000,000	30,000,00	
COJG0 On 09/06/2024 Spot Bond			6.71500	108.75798	6.71500	108.69880				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.26000	104.88150	7.26000	104.81987				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COT02 On 03/04/2028 Spot Bond			11.97500	95.52489	11.97500	95.43336				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			10.56500	96.24878	10.56500	96.16715				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.62500	9.62500	9.62500	105.29889				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.99487				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.81935				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 31/01/2022 Spot Bond					0.00000	100.58810				0.00	0	
Total DNG104 SPOT										0.00	0	
Total For DNG104										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.90401				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.99885				0.00	60,000,000	30,000,00
Total DSY02 SPOT										0.00	60,000,000	30,000,00
Total For DSY02										0.00	60,000,000	30,000,00
DSY03 On 21/11/2024 Spot Bond			9.31500	9.31500	9.31500	104.52938				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.33544				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.97608				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.69500	107.49016	6.69500	107.43247				0.00	0	1,920,000,00
Total DV23 SPOT										0.00	0	1,920,000,00

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 DV23										0.00	0	1,920,000,00
DV23/R On 27/02/2023 Spot Bond			100.00000	51.02983	100.00000	50.69359				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	51.02983	100.00000	50.69359				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.20500	108.87293	7.20500	108.81013				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.17317	9.69000	104.09285				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.17317	9.69000	104.09285				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.88000	95.99112	11.88000	95.90084				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	104.34917	10.10000	104.26538				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.34917	10.10000	104.26538				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	100.33664				0.00	12,161,600,000	6,080,800,00
Total DVF22 SPOT										0.00	12,161,600,000	6,080,800,00
Total For DVF22										0.00	12,161,600,000	6,080,800,00
DVF22 On 29/08/2022 Spot Bond					0.00000	100.87851				0.00	0	2,500,000,00
Total DVF22B SPOT										0.00	0	2,500,000,00
Total For DVF22B										0.00	0	2,500,000,00
DVF22 On 24/10/2022 Spot Bond					0.00000	100.06128				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.00918				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.40764				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.24307				0.00	0	
Total DVF26 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 DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.85651				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.63103				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.05199				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.16106				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	99.86662				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.41180				0.00	0	400,000,00
Total DVFB28 SPOT										0.00	0	400,000,00
Total For DVFB28										0.00	0	400,000,00
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.85865				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.32328				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.09047				0.00	0	700,000,00
Total DVFB31 SPOT										0.00	0	700,000,00
Total For DVFB31										0.00	0	700,000,00
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.66637				0.00	0	150,000,00
Total DVFC26 SPOT										0.00	0	150,000,00
Total For DVFC26										0.00	0	150,000,00
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.69136				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.22000	104.14519	5.22000	104.10083				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.73500	109.90820	6.73500	109.84788				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.12000	112.35279	5.12000	112.27918				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.89000	99.48764	4.89000	99.42497				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	137.92305	2.25000	137.86530				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.08500	148.27194	4.08500	148.18721				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.01300	134.94490	4.01300	134.86859				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.05500	130.19749	4.05500	130.12412				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.81000	114.25713	4.81000	114.18538				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.86000	101.62009	4.86000	101.55631				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	137.92305	2.25000	137.86530				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	177.22857				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN002 On 07/06/2024 Spot Bond					0.00000	174.38706				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	135.08665				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	134.02580				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	131.78177				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	122.45462				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	123.60418				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	118.46844				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	120.44065				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	99.65394				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.65000	103.01981	9.65000	102.93938				0.00	0	100,000.00
Total EMM03 SPOT										0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM03										0.00	0	100,000,00
EMM04 On 16/05/2028 Spot Bond			11.59500	11.59500	11.59500	95.35411				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.64500	11.64500	11.64500	99.99409				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.71500	9.71500	9.71500	101.69485				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.71500	9.71500	9.71500	102.27540				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.63500	11.63500	11.63500	73.54128				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.93000	10.93000	10.93000	100.13738				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.63500	11.63500	11.63500	94.25082				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.76026				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.68183				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.61402				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.59839				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF02 On 07/11/2022 Spot Bond					0.00000	101.06965				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.82483				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.87424				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.72458				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.59306				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	101.00027				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.73536				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.75531				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.06038				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.87245				0.00	0	200,000,00
Total EQT005 SPOT										0.00	0	200,000,00
Total For EQT005										0.00	0	200,000,00
EQT006 On 30/10/2023 Spot Bond					0.00000	99.85056				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.46248				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT008 On 08/10/2024 Spot Bond					0.00000	100.17198				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT009 On 11/11/2022 Spot Bond					0.00000	100.98732				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	100.98020				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.96171				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.91731				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	101.03268				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.92618				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.97054				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA26 On 17/05/2022 Spot Bond					0.00000	100.90315				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA27 On 17/08/2022 Spot Bond					0.00000	100.88181				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	101.01490				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.05500	103.75599	6.05500	103.70555				0.00	0	800,000.00
Total ES23 SPOT										0.00	0	800,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES23										0.00	0	800,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	99.97348	10.00000	99.89399				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.71500	99.45794	8.71500	99.38804			871,500,000,000.00		100,000,000	3,525,400,00
Total ES26 SPOT									871,500,000,000.00		100,000,000	3,525,400,00
Total For ES26									871,500,000,000.00		100,000,000	3,525,400,00
ES26/R On 02/04/2026 Spot Bond			7.85000	102.44081	7.85000	102.37582				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.22500	78.81839	11.28000	78.45573			561,250,000,000.00		50,000,000	2,100,000,00
Total ES33 SPOT									561,250,000,000.00		50,000,000	2,100,000,00
Total For ES33									561,250,000,000.00		50,000,000	2,100,000,00
ES33/R On 15/09/2033 Spot Bond			7.50000	102.70025	7.50000	102.63761				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.62500	77.94042	11.69500	77.43755				0.00	0	3,300,000,00
Total ES42 SPOT										0.00	0	3,300,000,00
Total For ES42										0.00	0	3,300,000,00
ES42/R On 25/04/2042 Spot Bond			8.50000	102.10289	8.50000	102.03287				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	100.68319				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.43455				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.53618				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.00232				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.91871				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.97422				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.01988				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.85052				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.44252				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.90242				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.19722				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.28140				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.28841				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.88566				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.93851				0.00	0	50,000,00
Total FRB24 SPOT										0.00	0	50,000,00
Total For FRB24										0.00	0	50,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRB25 On 19/09/2024 Spot Bond					0.00000	105.30026			0.00	0	600,000,00
Total FRB25 SPOT									0.00	0	600,000,00
Total For FRB25									0.00	0	600,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.40955			0.00	0	2,500,000,00
Total FRB26 SPOT									0.00	0	2,500,000,00
Total For FRB26									0.00	0	2,500,000,00
FRB27 On 03/06/2026 Spot Bond			8.29500	108.24744	8.29500	108.17495		1,659,000,000,000.00	200,000,000	100,000,00	
Total FRB27 SPOT								1,659,000,000,000.00	200,000,000	100,000,00	
Total For FRB27								1,659,000,000,000.00	200,000,000	100,000,00	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.19131			0.00	300,000,000	150,000,00
Total FRB28 SPOT									0.00	300,000,000	150,000,00
Total For FRB28									0.00	300,000,000	150,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	101.89562			0.00	0	
Total FRB29 SPOT									0.00	0	
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.21500	101.94179	8.21500	101.87417		3,121,700,000,000.00	380,000,000	190,000,00	
Total FRB30 SPOT								3,121,700,000,000.00	380,000,000	190,000,00	
Total For FRB30								3,121,700,000,000.00	380,000,000	190,000,00	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.91978			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			2.26000	175.25239	2.26000	175.17844			0.00	0	
Total FRBI22 SPOT									0.00	0	
Total For FRBI22									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.48500	316.78548	2.48500	316.64612			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.06500	3.06500	3.06500	153.26163		919,500,000,000.00	300,000,000	300,000,00	
Total FRBI25 SPOT								919,500,000,000.00	300,000,000	300,000,00	
Total For FRBI25								919,500,000,000.00	300,000,000	300,000,00	
FRBI28 On 31/03/2028 Spot Bond			3.92000	203.54498	3.92000	203.43178			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.51000	4.51000	4.51000	106.96526			0.00	0	
Total FRBI29 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.96000	4.96000	4.96000	219.69008				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.09000	96.93099	5.09000	96.86793				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.09500	96.60025	5.09500	96.53716				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			7.22000	7.22000	7.22000	82.39696				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			7.28000	7.28000	7.28000	81.58729				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.35000	4.35000	4.35000	149.23927				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	97.83790				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22 On 31/01/2022 Spot Bond			2.91000	175.23055	2.91000	177.55554				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23 On 31/01/2022 Spot Bond			3.77000	175.20167	3.77000	177.51375				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	100.62145				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC255 On 17/07/2027 Spot Bond					0.00000	101.60312				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC256 On 06/08/2023 Spot Bond					0.00000	102.68144				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 30/01/2023 Spot Bond					0.00000	101.33070				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.55236				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC272 On 21/11/2022 Spot Bond					0.00000	100.92692				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC279 On 20/12/2023 Spot Bond					0.00000	100.58397				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	115.96768				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC282 On 11/11/2024 Spot Bond					0.00000	101.46064				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond					0.00000	100.54355				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	113.88210				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.51193				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(On 20/06/2022 Spot Bond					0.00000	101.01349				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.03881				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.05711				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	100.78658				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	101.21982				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	103.25302				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.01333				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	102.24716				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.77917				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	102.31363				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.50147				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.57345				0.00	0	
Total FRC310 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 Interest
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.62725				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	100.73146				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.64804				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.34888				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.56651				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.62702				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.76826				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.57933				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.27686				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.24154				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.31728				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.80919				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	101.06363				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	100.05976				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	101.35614				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	101.71794				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.10891				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.33353				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.73793				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.50711				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	100.06409				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond					0.00000	100.67187				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.04319				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC348 On 31/07/2023 Spot Bond					0.00000	101.68443				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	101.51703				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2022 Spot Bond					0.00000	101.36361				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	100.91436				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC352 On 02/05/2023 Spot Bond					0.00000	101.84870				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC353 On 31/07/2023 Spot Bond					0.00000	101.54138				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC354 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	
FRC355 On 31/07/2023 Spot Bond					0.00000	101.62795				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	101.52932				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	101.54598				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC358 On 31/01/2022 Spot Bond					0.00000	101.04615				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC359 On 14/11/2022 Spot Bond					0.00000	101.41773				0.00	0	
Total FRC359 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 FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.56740				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.38111				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.33263				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	101.17463				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.29323				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	101.56300				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	100.83429				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.97940				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.42225				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	101.42640				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	99.93078				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37 On 25/04/2023 Spot Bond					0.00000	99.93110				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	101.46458				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.32827				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	102.81600				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	102.79962				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.52044				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.58423				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	100.58806				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 24/03/2022 Spot Bond					0.00000	100.42215				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.55000	3.55000	3.55000	177.52444				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.49000	3.49000	3.49000	177.52735				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.50000	3.50000	3.50000	177.52688				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRI33 On 28/02/2033 Spot Bond			4.52000	105.03521	4.52000	104.97150				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.74000	114.28063	4.74000	114.21000				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.22867				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.83541				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.27214				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.55517				0.00	0	260,000,00
Total FRJ24 SPOT										0.00	0	260,000,00
Total For FRJ24										0.00	0	260,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.16511				0.00	0	70,000,00
Total FRJ25 SPOT										0.00	0	70,000,00
Total For FRJ25										0.00	0	70,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.74419				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.65731				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.44630				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.81999				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.45357				0.00	0	
Total FRJ31 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 FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.26800	4.26800	4.26800	104.54525				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.71000	4.71000	4.71000	116.42339				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.57502				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.96071				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.85000	112.69827	4.85000	114.40485				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.81000	222.94698	4.81000	222.80695				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.99000	110.72175	4.99000	112.42826				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.84000	4.84000	4.84000	222.17936				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.90000	149.67564	3.90000	151.17330				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	130.52688	3.70500	132.23475				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.79000	113.55813	4.79000	115.26474				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.96000	219.83078	4.96000	219.69008				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.01000	218.80364	5.01000	218.66272				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.43000	121.67040	3.43000	153.22542				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.04000	218.19012	5.04000	218.04907				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			4.99000	110.72175	4.99000	112.42826				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.54000	196.65213	4.54000	196.53293				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.74000	100.80972	5.74000	102.51622				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.43000	197.85527	4.43000	197.73710				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.49000	197.19798	4.49000	197.07922				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.55000	208.06968	5.55000	207.92665				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.69000	101.43661	5.69000	103.14309				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.99000	4.99000	4.99000	112.42826				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS136 On 31/01/2038 Spot Bond			4.97000	111.00158	4.97000	112.70810				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.30000	199.28808	4.30000	199.17111				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.32000	212.56238	5.32000	212.42019				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.43000	197.85527	4.43000	197.73710				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.43000	197.85527	4.43000	197.73710				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			3.83100	204.55701	3.83100	204.44470				0.00	0	
Total FRS144 SPOT										0.00	0	
Total For FRS144										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.20000	148.38593	4.20000	149.88064				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.61000	175.24063	2.61000	177.57012				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.78000	194.05615	4.78000	193.93477				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.82000	193.62731	4.82000	193.50557				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.17000	148.51431	4.17000	150.00930				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.29500	199.34343	4.29500	199.22650				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.29500	199.34343	4.29500	199.22650				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.83000	4.83000	4.83000	193.39845				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 01/08/2022 Spot Bond					0.00000	6.13115				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17: On 16/10/2022 Spot Bond					0.00000	100.06011				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.06609				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	100.52005				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	100.41879				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	213.30598				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	153.04966				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	193.03111				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	51.86879				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	101.03935				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.19722				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.08538				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.89557				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.11373				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.93035				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.45366				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond					0.00000	100.43762				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond					0.00000	100.50711				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond					0.00000	102.22720				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	101.08607				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond					0.00000	104.69849				0.00	0	
Total FRS235 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRS235									0.00	0	
FRS23 On 22/09/2023 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS237 SPOT									0.00	0	
Total For FRS237									0.00	0	
FRS23 On 13/10/2023 Spot Bond					0.00000	110.52919			0.00	0	
Total FRS238 SPOT									0.00	0	
Total For FRS238									0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	103.02602			0.00	0	
Total FRS240 SPOT									0.00	0	
Total For FRS240									0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	101.22823			0.00	0	
Total FRS241 SPOT									0.00	0	
Total For FRS241									0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	75.66901			0.00	0	
Total FRS242 SPOT									0.00	0	
Total For FRS242									0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	101.10862			0.00	0	
Total FRS243 SPOT									0.00	0	
Total For FRS243									0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	121.31580			0.00	0	
Total FRS244 SPOT									0.00	0	
Total For FRS244									0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	100.04901			0.00	0	
Total FRS246 SPOT									0.00	0	
Total For FRS246									0.00	0	
FRS24 On 20/01/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total FRS247 SPOT									0.00	0	
Total For FRS247									0.00	0	
FRS24 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	
FRS25 On 26/01/2022 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS250 SPOT									0.00	0	
Total For FRS250									0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	101.04341			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS251 On 31/01/2022 Spot Bond					0.00000	101.04571				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS252 On 22/02/2024 Spot Bond					0.00000	104.67376				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 31/01/2022 Spot Bond					0.00000	101.03882				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.72423				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 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	
FRS256 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	
FRS257 On 23/01/2024 Spot Bond					0.00000	117.00015				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 24/03/2022 Spot Bond					0.00000	100.90469				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS259 On 25/03/2024 Spot Bond					0.00000	100.58610				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	101.04500				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS263 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS264 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	
FRS266 On 31/03/2032 Spot Bond					0.00000	100.39371				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	117.13152				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.39662				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 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	
FRS270 On 05/07/2022 Spot Bond					0.00000	114.79118				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS271 On 14/07/2022 Spot Bond					0.00000	100.23929				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS272 On 21/07/2022 Spot Bond					0.00000	109.70209				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.39428				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 18/08/2022 Spot Bond					0.00000	100.87355				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS276 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 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 FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	100.49297				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.69833				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	102.93233				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	100.41762				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			9.51000	9.51000	9.51000	103.73832				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.51000	9.51000	9.51000	103.73832				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	99.94034				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 14/02/2022 Spot Bond					0.00000	103.67847				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS287 On 13/11/2023 Spot Bond					0.00000	101.48827				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			10.83900	10.83900	10.83900	96.90343				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 03/03/2022 Spot Bond					0.00000	100.65338				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS290 SPOT										0.00	0	
Total For FRS290										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	98.80283				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,000,000.00
Total FRS292 SPOT										0.00	0	6,000,000.00
Total For FRS292										0.00	0	6,000,000.00
FRS36 On 07/12/2023 Spot Bond			2.33500	2.33500	2.33500	317.49205				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.07500	319.09504	2.07500	318.96530				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.07500	2.07500	2.07500	318.96530				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.85000	177.67606	1.85000	177.60709				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.85000	175.26616	1.85000	175.19810				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.17086				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.69000	106.26655	4.69000	106.20127				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.33000	72.22864	4.33000	113.08210				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.32000	3.32000	3.32000	153.71052				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS87 On 31/01/2025 Spot Bond			3.60000	3.60000	3.60000	152.47934				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.13500	3.13500	3.13500	313.01419				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.87500	5.87500	5.87500	105.03016				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.05500	110.78112	7.05500	110.71784				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.37500	107.16830	7.37500	107.10504				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.85500	109.32437	7.85500	109.25497				0.00	0	
Total FRX26 SPOT										0.00	0	
Total For FRX26										0.00	0	
FRX27 On 07/03/2027 Spot Bond			7.96500	113.09671	7.96500	113.02353				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.22500	109.34779	8.22500	109.27596				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.69000	110.71717	8.69000	110.64042				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.17500	105.98639	9.17500	105.90892				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.19500	111.96538	9.19500	111.88245				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.98500	77.31050	10.98500	77.24238				0.00	0	
Total FRX45 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 FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.75243				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.06822				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.86640				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.82543				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.85326				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.86144				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.01136				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	100.01192				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.01276				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.01316				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.00926				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.81143				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
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.99221				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.88275				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.84080				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.85576				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.18412				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.11000	112.04396	4.11000	111.97991				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.66585				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.30400	108.94573	6.30400	108.89002				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.72075				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.89731				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.81500	108.95441	6.81500	108.89425				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT22 On 16/10/2022 Spot Bond					0.00000	100.08315				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.87792				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.61638				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.13566				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.69843				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.03046				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.33666				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.26727				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.77307				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.76374				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.66878				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.74353				0.00	0	
Total GRT34 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 GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.29054				0.00	0	400,000,00
Total GRT36 SPOT										0.00	0	400,000,00
Total For GRT36										0.00	0	400,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.31992				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.85777				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.22492				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.46052				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.90564				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.27934				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	99.95794				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.13333				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.30077				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.50758				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.79553				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.93248				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.48856				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.31489				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.73739				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.84350				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.03082				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.46566				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.77820				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.67408				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.34106				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.32098				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HPF13 On 30/09/2024 Spot Bond					0.00000	100.31533				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.66500	315.77840	2.66500	315.63487				0.00	0	500,000,00
Total HWAY23 SPOT										0.00	0	500,000,00
Total For HWAY23										0.00	0	500,000,00
HWAY2 On 07/12/2024 Spot Bond			3.02500	3.02500	3.02500	320.44697				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.29500	104.56959	10.29500	104.48405			2,470,800,000,000.00		240,000,000	270,000,00
Total HWAY30 SPOT									2,470,800,000,000.00		240,000,000	270,000,00
Total For HWAY30									2,470,800,000,000.00		240,000,000	270,000,00
HWAY3 On 28/02/2033 Spot Bond			4.86000	78.72193	4.86000	104.48126			12,150,000,000,000.00		2,500,000,000	12,500,000,00
Total HWAY33 SPOT									12,150,000,000,000.00		2,500,000,000	12,500,000,00
Total For HWAY33									12,150,000,000,000.00		2,500,000,000	12,500,000,00
HWAY3 On 31/07/2034 Spot Bond			11.14000	87.22991	11.14000	87.15286			0.00		0	5,130,000,00
Total HWAY34 SPOT									0.00		0	5,130,000,00
Total For HWAY34									0.00		0	5,130,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.11195	100.00000	9.05192			0.00		0	
Total HWAY34/R208 SPOT									0.00		0	
Total For HWAY34/R208									0.00		0	
HWAY3 On 31/07/2035 Spot Bond			11.28000	85.91494	11.28000	85.83812			0.00		0	5,190,000,00
Total HWAY35 SPOT									0.00		0	5,190,000,00
Total For HWAY35									0.00		0	5,190,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.10998	100.00000	9.04996			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	100.16198			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	99.97241			0.00		0	
Total HWF12 SPOT									0.00		0	
Total For HWF12									0.00		0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.78033			0.00		0	
Total HWF13 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	Op Intere
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.76000	154.69923	2.75000	154.67317		32,777,760,000,000.00	11,876,000,000	453,480,033,60	
Total I2025 SPOT								32,777,760,000,000.00	11,876,000,000	453,480,033,60	
Total For I2025								32,777,760,000,000.00	11,876,000,000	453,480,033,60	
I2029 On 31/03/2029 Spot Bond			3.64000	113.28885	3.64000	113.22841		73,576,205,612,000.00	20,213,243,300	305,773,399,10	
Total I2029 SPOT								73,576,205,612,000.00	20,213,243,300	305,773,399,10	
Total For I2029								73,576,205,612,000.00	20,213,243,300	305,773,399,10	
I2033 On 28/02/2033 Spot Bond			4.02000	110.20344	4.02000	110.14105		18,998,520,000,000.00	4,726,000,000	319,719,085,60	
Total I2033 SPOT								18,998,520,000,000.00	4,726,000,000	319,719,085,60	
Total For I2033								18,998,520,000,000.00	4,726,000,000	319,719,085,60	
I2038 On 31/01/2038 Spot Bond			4.08400	124.28107	4.09000	124.11472		54,717,023,600,000.00	13,397,900,000	358,279,099,60	
Total I2038 SPOT								54,717,023,600,000.00	13,397,900,000	358,279,099,60	
Total For I2038								54,717,023,600,000.00	13,397,900,000	358,279,099,60	
I2046 On 31/03/2046 Spot Bond			4.08400	114.22827	4.09000	114.04871		7,775,936,000,000.00	1,904,000,000	375,955,851,30	
Total I2046 SPOT								7,775,936,000,000.00	1,904,000,000	375,955,851,30	
Total For I2046								7,775,936,000,000.00	1,904,000,000	375,955,851,30	
I2050 On 31/12/2050 Spot Bond			4.09500	115.81829	4.09500	115.75203		25,381,520,892,000.00	6,198,173,600	363,310,396,70	
Total I2050 SPOT								25,381,520,892,000.00	6,198,173,600	363,310,396,70	
Total For I2050								25,381,520,892,000.00	6,198,173,600	363,310,396,70	
IBL101 On 24/05/2022 Spot Bond			6.14000	6.14000	6.14000	102.41836		0.00	0		
Total IBL101 SPOT								0.00	0		
Total For IBL101								0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	101.17208		0.00	0	500,000,00	
Total IBL102 SPOT								0.00	0	500,000,00	
Total For IBL102								0.00	0	500,000,00	
IBL109 On 07/12/2023 Spot Bond			2.79500	315.05368	2.79500	314.90716		0.00	0		
Total IBL109 SPOT								0.00	0		
Total For IBL109								0.00	0		
IBL114 On 21/05/2022 Spot Bond					0.00000	100.90684		0.00	0		
Total IBL114 SPOT								0.00	0		
Total For IBL114								0.00	0		
IBL115 On 21/05/2023 Spot Bond					0.00000	101.37122		0.00	0		
Total IBL115 SPOT								0.00	0		
Total For IBL115								0.00	0		
IBL123 On 14/02/2022 Spot Bond					0.00000	100.94450		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.12088				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.14858				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.77940				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.03333				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.03760				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.71423				0.00	3,880,000,000	1,940,000,000
Total IBL133 SPOT										0.00	3,880,000,000	1,940,000,000
Total For IBL133										0.00	3,880,000,000	1,940,000,000
IBL134 On 17/10/2024 Spot Bond					0.00000	100.18060				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.92678				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.50173				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.73307				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.65963				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL141 On 20/02/2023 Spot Bond					0.00000	100.83280				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.88373				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.51021				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.29632				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.74299				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.77404				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	100.85247				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	99.99992				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.03022				0.00	0	
Total IBL159 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 IBL159									0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.13564			0.00	0	
Total IBL160 SPOT									0.00	0	
Total For IBL160									0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.14091			0.00	0	
Total IBL161 SPOT									0.00	0	
Total For IBL161									0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.21647			0.00	0	
Total IBL162 SPOT									0.00	0	
Total For IBL162									0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.11704			0.00	0	
Total IBL163 SPOT									0.00	0	
Total For IBL163									0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.88856			0.00	0	
Total IBL167 SPOT									0.00	0	
Total For IBL167									0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.87631			0.00	0	210,000,00
Total IBL168 SPOT									0.00	0	210,000,00
Total For IBL168									0.00	0	210,000,00
IBL177 On 19/07/2024 Spot Bond					0.00000	100.02598			0.00	0	
Total IBL177 SPOT									0.00	0	
Total For IBL177									0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.02687			0.00	0	340,000,00
Total IBL178 SPOT									0.00	0	340,000,00
Total For IBL178									0.00	0	340,000,00
IBL181 On 25/08/2024 Spot Bond					0.00000	100.79341			0.00	0	
Total IBL181 SPOT									0.00	0	
Total For IBL181									0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.82065			0.00	0	
Total IBL182 SPOT									0.00	0	
Total For IBL182									0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.58515			0.00	0	
Total IBL190 SPOT									0.00	0	
Total For IBL190									0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.60515			0.00	0	240,000,00

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 IBL191 SPOT										0.00	0	240,000,00
Total For IBL191										0.00	0	240,000,00
IBL192 On 08/10/2026 Spot Bond					0.00000	100.16304				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.01609				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.29775				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.11446				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.08984				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.69568				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.71952				0.00	0	410,000,00
Total IBL201 SPOT										0.00	0	410,000,00
Total For IBL201										0.00	0	410,000,00
IBL202 On 02/12/2022 Spot Bond					0.00000	100.50760				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.74073				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.70594				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.58981				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL206 On 09/12/2024 Spot Bond					0.00000	100.67114				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.93000	1.93000	1.93000	175.19426				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.84500	110.91372	6.84500	110.85288				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			2.20000	175.25441	2.20000	177.59007				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.21500	105.53451	5.21500	105.48949				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.41255				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.74000	103.58012	8.74000	103.50671				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.19500	108.16206	10.19500	108.29785				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.33500	107.08226	9.33500	107.00177				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.26926				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.13587				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.73539				0.00	0	
Total IDCG16 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 IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.08945				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.56125				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.42170				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.46349				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.25305				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	95.84869				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.57146				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.06500	102.71409	8.06500	102.64718				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	104.55234				0.00	0	119,000,00
Total INLV01 SPOT										0.00	0	119,000,00
Total For INLV01										0.00	0	119,000,00
INLV05 On 22/03/2023 Spot Bond					0.00000	103.46018				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.11261				0.00	0	50,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV06 SPOT										0.00	0	50,000,00
Total For INLV06										0.00	0	50,000,00
INLV07 On 09/03/2026 Spot Bond					0.00000	97.85303				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	103.03355				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.89387				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.00266				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.49923				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.47487				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.49396				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.71718				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.13397				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.06060				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.07441				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF27 On 07/11/2024 Spot Bond					0.00000	101.09410				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.32813				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.98121				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.28892				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.60895				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC36 On 10/02/2022 Spot Bond					0.00000	100.83007				0.00	0	
Total IPFC36 SPOT										0.00	0	
Total For IPFC36										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.54899				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	99.94729	2.75000	99.92472				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.19000	189.71188	5.19000	189.58695				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	100.96763				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.35000	3.35000	3.35000	175.12618				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.71589				0.00	0	
Total IV044 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 IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.95900	175.22890	2.95900	175.14492				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.73755				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.78131				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.09000	190.76106	5.09000	190.63697				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.17522				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	100.42675				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.14083				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.12052				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.83913				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.95691				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.70940				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.57270				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.72818				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.40659				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.18833				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.97125				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.63356				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.48078				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.68104	7.40000	100.62076				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.36327				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC189 On 17/02/2022 Spot Bond					0.00000	101.01036				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.42044				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	99.86499	7.23000	103.41522				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.23083				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.81620				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.99403	7.45000	102.93162				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.80193				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	104.95047	3.91012	104.97399				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.10661				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.87629				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	99.86207				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.73500	6.73500	6.73500	100.36434				0.00	0	
Total IVC206 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 IVC206										0.00	0	
IVC207 On 17/02/2022 Spot Bond					0.00000	100.72877				0.00	0	
Total IVC207 SPOT										0.00	0	
Total For IVC207										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.69413				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.33880				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVZ073 On 27/01/2022 Spot Bond			4.20000	4.20000	4.20000	99.89655				0.00	0	
Total IVZ073 SPOT										0.00	0	
Total For IVZ073										0.00	0	
IVZ074 On 03/02/2022 Spot Bond			4.20000	4.20000	4.20000	99.81623				0.00	0	
Total IVZ074 SPOT										0.00	0	
Total For IVZ074										0.00	0	
IVZ077 On 24/02/2022 Spot Bond			4.25000	4.25000	4.25000	99.57103				0.00	0	
Total IVZ077 SPOT										0.00	0	
Total For IVZ077										0.00	0	
IVZ078 On 03/03/2022 Spot Bond			4.25000	4.25000	4.25000	99.49028				0.00	0	
Total IVZ078 SPOT										0.00	0	
Total For IVZ078										0.00	0	
IVZ079 On 10/03/2022 Spot Bond			4.25000	4.25000	4.25000	99.40967				0.00	0	
Total IVZ079 SPOT										0.00	0	
Total For IVZ079										0.00	0	
IVZ080 On 17/03/2022 Spot Bond			4.25000	4.25000	4.25000	99.32919				0.00	0	
Total IVZ080 SPOT										0.00	0	
Total For IVZ080										0.00	0	
IVZ081 On 07/04/2022 Spot Bond			4.35000	4.35000	4.35000	99.06727				0.00	0	
Total IVZ081 SPOT										0.00	0	
Total For IVZ081										0.00	0	
IVZ082 On 10/02/2022 Spot Bond			4.20000	4.20000	4.20000	99.73604				0.00	0	
Total IVZ082 SPOT										0.00	0	
Total For IVZ082										0.00	0	
IVZ084 On 28/04/2022 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 IVZ084 SPOT										0.00	0	
Total For IVZ084										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.63172				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.32793				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.93980				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.02828				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.65860				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.03088				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.03102				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.21727				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	99.89549				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.59298				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP02 On 15/09/2026 Spot Bond					0.00000	100.59497				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.60195				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.81500	123.95930	8.81500	123.87071				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.63500	105.49271	6.63500	105.43598				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.21079				0.00	0	850,000,00
Total LGL07 SPOT										0.00	0	850,000,00
Total For LGL07										0.00	0	850,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	101.44314				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.00221				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.98723				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.70965				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.75740				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.63584				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.91053				0.00	0	
Total LRFB3 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 LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.93508				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.75891				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.49428				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.85396				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.71058				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	101.02655				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.47653				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.49207				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.83909				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	99.92149				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.71965				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.82811				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.77804				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.33123				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.33776				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.00338				0.00	0	600,000,00
Total MBP050 SPOT										0.00	0	600,000,00
Total For MBP050										0.00	0	600,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.76310				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.32671				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.06500	8.06500	8.06500	114.80274				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.15400	107.37621	6.15400	107.32316				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.22565				0.00	1,000,000,000	500,000,00
Total MMIG06 SPOT										0.00	1,000,000,000	500,000,00
Total For MMIG06										0.00	1,000,000,000	500,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.56569				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.52251				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML02 On 10/12/2026 Spot Bond			8.71500	103.37539	8.71500	103.30274				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.94465				0.00	0	200,000,00
Total MML03 SPOT										0.00	0	200,000,00
Total For MML03										0.00	0	200,000,00
MML04 On 15/03/2028 Spot Bond			8.96500	96.88093	8.96500	97.75034				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.74233				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.74642				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.70626				0.00	110,000,000	110,000,00
Total MTN10 SPOT										0.00	110,000,000	110,000,00
Total For MTN10										0.00	110,000,000	110,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	101.42041				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.39925				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	101.05243				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.05930				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.68644				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.22909				0.00	0	
Total MTN17 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 MTN17									0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.20807			0.00	0	
Total MTN18 SPOT									0.00	0	
Total For MTN18									0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.69411			0.00	0	
Total MTN19 SPOT									0.00	0	
Total For MTN19									0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.64794			0.00	0	
Total MTN20 SPOT									0.00	0	
Total For MTN20									0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.25552			0.00	0	
Total MTN21 SPOT									0.00	0	
Total For MTN21									0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	99.83434			0.00	0	
Total MTN22 SPOT									0.00	0	
Total For MTN22									0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.66000	98.59119	8.66000	98.52308			0.00	0	
Total MTN23 SPOT									0.00	0	
Total For MTN23									0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.82087			0.00	0	
Total MTN24 SPOT									0.00	0	
Total For MTN24									0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.77849			0.00	0	
Total MTN25 SPOT									0.00	0	
Total For MTN25									0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.32767			0.00	0	400,000,00
Total MTN26 SPOT									0.00	0	400,000,00
Total For MTN26									0.00	0	400,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	101.37808			0.00	0	
Total MTN27 SPOT									0.00	0	
Total For MTN27									0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.55475			0.00	0	
Total MTN28 SPOT									0.00	0	
Total For MTN28									0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.79921			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.22711				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.31428				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.95140				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.01681				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.01673				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.95849				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.98487				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.53192				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.67930				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.83964				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.46499				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7C25 On 20/03/2022 Spot Bond					0.00000	100.59256				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.70080				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.80019				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.50000	102.87051	6.50000	102.81600				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.72500	104.53361	6.72500	109.49732				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.59500	103.07114	9.59500	108.23272				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.25354				0.00	0	340,000,00
Total NBG01G SPOT										0.00	0	340,000,00
Total For NBG01G										0.00	0	340,000,00
NBG02 On 30/04/2024 Spot Bond					0.00000	101.35672				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.17214				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	99.97815				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	99.94715				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.15827				0.00	0	
Total NBG06G 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 NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.61811				0.00	0	390,000,00
Total NBG07G SPOT										0.00	0	390,000,00
Total For NBG07G										0.00	0	390,000,00
NBK13 On 19/03/2024 Spot Bond			6.29000	110.21340	6.29000	110.15684				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.59000	104.10800	5.59000	104.06033				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.23200	110.17551	7.23200	110.11172				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.21500	108.65432	8.21500	108.58224				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.12000	102.61763	6.12000	102.56712				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.31000	112.71341	7.31000	112.64674				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.54000	109.09841	8.54000	109.02283				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.47500	105.44630	5.47500	105.39911				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.26300	113.15941	7.26300	113.09252				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.24000	114.22814	8.24000	114.15172				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	101.01502				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			5.79500	5.79500	5.79500	109.53139				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	103.08563				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	43.94086	100.00000	43.64655				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	102.39493				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.91500	113.86657	7.91500	113.79334				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.84500	110.74822	5.84500	110.69621				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.74000	115.40499	7.74000	115.33357				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.37500	110.25821	6.37500	110.20182				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.79500	108.02298	5.79500	107.97185				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.04214				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.46236				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK36I On 10/05/2026 Spot Bond					0.00000	104.90975				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.39000	10.39000	10.39000	76.06907				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.02409				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.01707				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.36978				0.00	0	130,000,00
Total NBK43B SPOT										0.00	0	130,000,00
Total For NBK43B										0.00	0	130,000,00
NBK45I On 15/02/2023 Spot Bond					0.00000	101.47395				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.91924				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.28354				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.59756				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.89450				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.84556				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.44381				0.00	0	
Total NBK52B 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 NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.40161				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.55450				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK5 On 01/08/2022 Spot Bond					0.00000	101.11473				0.00	0	
Total NBK55 SPOT										0.00	0	
Total For NBK55										0.00	0	
NBK5 On 01/08/2024 Spot Bond					0.00000	101.08342				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	101.23154				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	100.58725				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK5 On 24/02/2023 Spot Bond					0.00000	100.96365				0.00	0	
Total NBK59 SPOT										0.00	0	
Total For NBK59										0.00	0	
NBK6 On 24/02/2025 Spot Bond					0.00000	101.17441				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBK6 On 24/02/2027 Spot Bond					0.00000	99.96305				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBK6 On 15/04/2024 Spot Bond					0.00000	100.01311				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBK6 On 15/04/2028 Spot Bond					0.00000	100.05862				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.52324				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.56000	105.77875	9.56000	105.69692				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.51890				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.59500	105.32879	9.59500	105.24701				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.52324				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.53005				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.53873				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.63993				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.63993				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.02983				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.14527				0.00	0	
Total NGL02 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 NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.22508				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.33713				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.60326				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.89000				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.31162				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.99675				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.65728				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.45672				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.09789				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	102.91609				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.45408				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.03212				0.00	0	813,000,00

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 NGT104 SPOT										0.00	0	813,000,00
Total For NGT104										0.00	0	813,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	104.35041				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.49625				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.80017				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.02747				0.00	0	1,650,000,00
Total NGT108 SPOT										0.00	0	1,650,000,00
Total For NGT108										0.00	0	1,650,000,00
NGT10 On 04/11/2026 Spot Bond					0.00000	101.64130				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.60105				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.77186				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.61369				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.49030				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.04506				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.83218				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 13/12/2024 Spot Bond					0.00000	100.77291				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	102.80254				0.00	0	5,420,000,00
Total NHM016 SPOT										0.00	0	5,420,000,00
Total For NHM016										0.00	0	5,420,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	103.65112				0.00	0	9,350,000,00
Total NHM018 SPOT										0.00	0	9,350,000,00
Total For NHM018										0.00	0	9,350,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	101.54538				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.57196				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.24609				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.01000	5.01000	5.01000	218.66272			200,400,000,000.00		40,000,000	20,000,00
Total NI202 SPOT									200,400,000,000.00		40,000,000	20,000,00
Total For NI202									200,400,000,000.00		40,000,000	20,000,00
NI210 On 31/03/2028 Spot Bond			3.80000	3.80000	3.80000	204.79888			0.00		0	
Total NI210 SPOT									0.00		0	
Total For NI210									0.00		0	
NI25 On 31/01/2025 Spot Bond			3.50500	3.50500	3.50500	151.31543			0.00		0	
Total NI25 SPOT									0.00		0	
Total For NI25									0.00		0	
NI29 On 31/03/2029 Spot Bond			3.93500	3.93500	3.93500	111.05956			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			4.84000	4.84000	4.84000	112.77040			0.00		0	
Total NI38 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 NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.61000	3.61000	3.61000	152.43559				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	203.48153	3.45000	203.37608				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.41000	3.41000	3.41000	151.73314				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.44500	3.44500	3.44500	208.90526				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.59000	207.32651	3.59000	207.21672				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.95500	112.99032	4.95500	112.91853				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.02492				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.75756				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.33533				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	136.57262				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.44942				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.57677				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	99.98984				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.93725				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.52887				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.13869				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	134.26389				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.22376				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.96768				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.15976				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	163.02912				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.21717				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	162.79339				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN049 On 03/03/2023 Spot Bond					0.00000	162.76163				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.62177				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	138.91284				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.42194				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	92.11294				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.06622				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.65358				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.38544				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.71920				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.99820				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.59477				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.88050				0.00	0	
Total NN100 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 NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.54002				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.59090				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.60894				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.54002				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.12390				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.16221				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	102.18342				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	99.58851				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	131.46000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	125.89000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	133.75000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	132.05000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	131.09805				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 01/08/2022 Spot Bond					0.00000	122.72754				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	91.89105				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 19/04/2022 Spot Bond					0.00000	116.49353				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF029 On 01/08/2022 Spot Bond					0.00000	122.72754				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 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	94.00980				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF042 On 04/08/2026 Spot Bond					0.00000	103.82723				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF046 On 05/05/2022 Spot Bond					0.00000	100.97606				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF048 On 22/02/2022 Spot Bond					0.00000	95.88053				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF057 On 22/03/2022 Spot Bond					0.00000	100.43097				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF058 On 22/03/2022 Spot Bond					0.00000	100.42107				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF059 On 22/03/2022 Spot Bond					0.00000	100.42107				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF060 On 12/09/2024 Spot Bond					0.00000	102.18653				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF061 On 28/03/2022 Spot Bond					0.00000	100.34261				0.00	0	
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF062 On 31/10/2022 Spot Bond					0.00000	101.28647				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	
NNF063 On 14/02/2022 Spot Bond					0.00000	100.94414				0.00	0	
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	
NNF064 On 17/02/2022 Spot Bond					0.00000	100.86423				0.00	0	
Total NNF064 SPOT										0.00	0	
Total For NNF064										0.00	0	
NNF065 On 18/02/2022 Spot Bond					0.00000	100.85620				0.00	0	
Total NNF065 SPOT										0.00	0	
Total For NNF065										0.00	0	
NNF070 On 22/02/2022 Spot Bond					0.00000	100.83836				0.00	0	
Total NNF070 SPOT										0.00	0	
Total For NNF070										0.00	0	
NNF071 On 22/02/2022 Spot Bond					0.00000	100.83836				0.00	0	
Total NNF071 SPOT										0.00	0	
Total For NNF071										0.00	0	
NNF072 On 23/02/2022 Spot Bond					0.00000	100.82438				0.00	0	
Total NNF072 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 NNF072										0.00	0	
NNF07 On 22/02/2022 Spot Bond					0.00000	100.83836				0.00	0	
Total NNF073 SPOT										0.00	0	
Total For NNF073										0.00	0	
NNF07 On 26/05/2022 Spot Bond					0.00000	100.79344				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07 On 28/02/2022 Spot Bond					0.00000	100.75749				0.00	0	
Total NNF075 SPOT										0.00	0	
Total For NNF075										0.00	0	
NNF07 On 28/02/2022 Spot Bond					0.00000	100.75749				0.00	0	
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	130.98689				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.82396				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.94162				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.94334				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.87168				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.71685				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.36155				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.00879				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.96779				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.79022				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.45596				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.81467				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.79500	106.85252	6.79500	106.79336				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			3.00500	200.84327	3.00500	200.74644				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.11500	112.18835	10.11500	112.09715				0.00	0	520,000,00
Total NRA028 SPOT										0.00	0	520,000,00
Total For NRA028										0.00	0	520,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	14.18660	100.00000	14.09211				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	100.53602				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.29054				0.00	0	1,000,000,00
Total NTC23 SPOT										0.00	0	1,000,000,00
Total For NTC23										0.00	0	1,000,000,00
NTC26 On 07/12/2023 Spot Bond					0.00000	100.95648				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NTC27 On 12/06/2023 Spot Bond					0.00000	100.56768			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.57503			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.45639			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	100.66520			0.00	0	
Total NTC31 SPOT									0.00	0	
Total For NTC31									0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.76301			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	100.50159			0.00	0	
Total NTCG01 SPOT									0.00	0	
Total For NTCG01									0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.78886			0.00	0	
Total OMI01 SPOT									0.00	0	
Total For OMI01									0.00	0	
OML06 On 19/03/2022 Spot Bond			6.08500	104.22174	6.08500	104.17011			0.00	0	
Total OML06 SPOT									0.00	0	
Total For OML06									0.00	0	
OML07 On 19/03/2025 Spot Bond			7.30500	113.92771	7.30500	113.85999		1,314,900,000,000.00	180,000,000	1,620,000,000	
Total OML07 SPOT								1,314,900,000,000.00	180,000,000	1,620,000,000	
Total For OML07								1,314,900,000,000.00	180,000,000	1,620,000,000	
OML09 On 14/09/2022 Spot Bond			6.31000	106.77315	6.31000	106.71819		0.00	0	0	
Total OML09 SPOT								0.00	0	0	
Total For OML09								0.00	0	0	
OML10 On 14/09/2025 Spot Bond			8.27000	113.61909	8.27000	113.54281		0.00	0	670,000,000	
Total OML10 SPOT								0.00	0	670,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.52283				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.65551				0.00	0	1,200,000,00
Total OML12 SPOT										0.00	0	1,200,000,00
Total For OML12										0.00	0	1,200,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	100.43855				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.89649				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.91113				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.87830				0.00	0	200,000,00
Total PEP03 SPOT										0.00	0	200,000,00
Total For PEP03										0.00	0	200,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	101.49702				0.00	0	250,000,00
Total PEP04 SPOT										0.00	0	250,000,00
Total For PEP04										0.00	0	250,000,00
PMM51 On 28/02/2022 Spot Bond					0.00000	100.83804				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.85247				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.18390				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.93505				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.04954				0.00	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
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.06589				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.08224				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.79500	111.82204	7.81500	111.66587			702,027,631,369,500.00	1,757,797,002,100	301,314,676,800	
Total R186 SPOT									12,027,631,369,500.00	757,797,002,100	301,314,676,800	
Total For R186									12,027,631,369,500.00	757,797,002,100	301,314,676,800	
R197 On 07/12/2023 Spot Bond			1.73000	321.05549	1.72500	320.96266			40,650,467,400,000.00	23,497,380,000	45,138,735,100	
Total R197 SPOT									10,650,467,400,000.00	23,497,380,000	45,138,735,100	
Total For R197									10,650,467,400,000.00	23,497,380,000	45,138,735,100	
R202 On 07/12/2033 Spot Bond			4.01000	240.48541	4.01000	240.34990			28,516,313,000,000.00	7,111,300,000	162,802,556,400	
Total R202 SPOT									28,516,313,000,000.00	7,111,300,000	162,802,556,400	
Total For R202									28,516,313,000,000.00	7,111,300,000	162,802,556,400	
R2023 On 28/02/2023 Spot Bond			5.14000	105.86698	5.12500	105.83872			225,094,992,000,000.00	43,792,800,000	433,418,341,100	
Total R2023 SPOT									25,094,992,000,000.00	43,792,800,000	433,418,341,100	
Total For R2023									25,094,992,000,000.00	43,792,800,000	433,418,341,100	
R2030 On 31/01/2030 Spot Bond			9.39000	92.14056	9.43000	91.86107			900,711,062,951,000.00	2,119,351,550,900	1,106,146,050,700	
Total R2030 SPOT									10,711,062,951,000.00	119,351,550,900	106,146,050,700	
Total For R2030									10,711,062,951,000.00	119,351,550,900	106,146,050,700	
R2032 On 31/03/2032 Spot Bond			9.85500	92.43584	9.88500	92.18573			502,612,557,403,000.00	558,357,438,600	1,222,721,090,800	
Total R2032 SPOT									12,612,557,403,000.00	558,357,438,600	222,721,090,800	
Total For R2032									12,612,557,403,000.00	558,357,438,600	222,721,090,800	
R2035 On 28/02/2035 Spot Bond			10.28500	93.53880	10.34000	93.09930			837,928,993,272,000.00	373,157,899,200	1,376,725,407,800	
Total R2035 SPOT									17,928,993,272,000.00	373,157,899,200	376,725,407,800	
Total For R2035									17,928,993,272,000.00	373,157,899,200	376,725,407,800	
R2037 On 31/01/2037 Spot Bond			10.48500	84.99032	10.54500	84.52200			268,181,902,439,000.00	120,952,017,400	302,637,386,000	
Total R2037 SPOT									18,181,902,439,000.00	120,952,017,400	302,637,386,000	
Total For R2037									18,181,902,439,000.00	120,952,017,400	302,637,386,000	
R2040 On 31/01/2040 Spot Bond			10.55000	87.44559	10.62500	86.83398			814,231,600,000,000.00	551,112,000,000	365,551,300,000	
Total R2040 SPOT									14,231,600,000,000.00	551,112,000,000	365,551,300,000	
Total For R2040									14,231,600,000,000.00	551,112,000,000	365,551,300,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2044 On 31/01/2044 Spot Bond			10.60000	84.18056	10.66500	83.63344			385,304,800,000,000.00	413,708,000,000	554,438,268,40
Total R2044 SPOT									15,304,800,000,000.00	413,708,000,000	554,438,268,40
Total For R2044									15,304,800,000,000.00	413,708,000,000	554,438,268,40
R2048 On 28/02/2048 Spot Bond			10.54500	87.65410	10.61500	87.04891			799,429,310,000,000.00	1,593,118,000,000	388,753,647,00
Total R2048 SPOT									19,429,310,000,000.00	593,118,000,000	388,753,647,00
Total For R2048									19,429,310,000,000.00	593,118,000,000	388,753,647,00
R209 On 31/03/2036 Spot Bond			10.27500	72.26063	10.33000	71.88469			335,431,475,000,000.00	129,969,000,000	469,527,877,60
Total R209 SPOT									15,431,475,000,000.00	129,969,000,000	469,527,877,60
Total For R209									15,431,475,000,000.00	129,969,000,000	469,527,877,60
R210 On 31/03/2028 Spot Bond			3.09000	213.21044	3.09000	213.10617			63,582,930,000,000.00	20,577,000,000	157,730,164,90
Total R210 SPOT									13,582,930,000,000.00	20,577,000,000	157,730,164,90
Total For R210									13,582,930,000,000.00	20,577,000,000	157,730,164,90
R212 On 31/01/2022 Spot Bond			1.60000	175.27456	1.60000	175.21011			274,880,000,000,000.00	796,800,000,000	481,000,000,00
Total R212 SPOT									14,880,000,000,000.00	796,800,000,000	481,000,000,00
Total For R212									14,880,000,000,000.00	796,800,000,000	481,000,000,00
R213 On 28/02/2031 Spot Bond			9.65500	86.97426	9.69500	86.69306			882,343,584,052,500.00	194,960,495,500	680,398,663,70
Total R213 SPOT									12,343,584,052,500.00	194,960,495,500	680,398,663,70
Total For R213									12,343,584,052,500.00	194,960,495,500	680,398,663,70
R214 On 28/02/2041 Spot Bond			10.55500	69.57906	10.62500	69.10216			848,298,720,000,000.00	838,304,000,000	789,659,000,00
Total R214 SPOT									18,298,720,000,000.00	838,304,000,000	789,659,000,00
Total For R214									18,298,720,000,000.00	838,304,000,000	789,659,000,00
RDFB11 On 27/03/2022 Spot Bond					0.00000	100.37684			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB12 On 27/11/2022 Spot Bond					0.00000	101.08195			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB14 On 12/03/2023 Spot Bond					0.00000	100.70249			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB15 On 05/12/2023 Spot Bond					0.00000	100.86050			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB16 On 11/02/2022 Spot Bond					0.00000	100.96654			0.00	0	
Total RDFB16 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 RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.46297				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.17219				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.48885				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.45454				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.47482				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.35609				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.83291				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.65345				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.91163				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	99.92352				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.31320				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.57243				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.10220				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	101.15816				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	101.75860				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	102.11195				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.12171				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.14700				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.11288				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.25170				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.15343				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.81897				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.44902				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES50 On 22/10/2023 Spot Bond					0.00000	99.95347				0.00	0	200,000,00
Total RES50 SPOT										0.00	0	200,000,00
Total For RES50										0.00	0	200,000,00
RES52 On 07/05/2024 Spot Bond					0.00000	101.15214				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.51601				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			6.77500	105.90514	6.77500	105.84699				0.00	0	600,000,00
Total RW23 SPOT										0.00	0	600,000,00
Total For RW23										0.00	0	600,000,00
RW28 On 10/12/2028 Spot Bond			11.95000	93.39427	11.95000	93.30498				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.99500	98.92501	10.99500	98.83778				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.81819				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.12000	98.72499	10.12000	98.64469		2,024,000,000,000.00		200,000,000	200,000,000	200,000,00
Total RWL28 SPOT								2,024,000,000,000.00		200,000,000	200,000,000	200,000,00
Total For RWL28								2,024,000,000,000.00		200,000,000	200,000,000	200,000,00
SBK23 On 28/05/2022 Spot Bond			5.28500	103.91427	5.28500	103.86995				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.13356				0.00	0	
Total SBN02 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 SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.19255			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.80500	109.99997	7.80500	109.93019			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.62246			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.84500	110.56183	6.84500	110.50119			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.89000	102.46115	7.89000	102.39546			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.20000	107.92512	8.20000	107.85367			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.13000	110.58082	7.13000	110.51663			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.41500	104.32915	7.41500	104.26724			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.96000	104.09483	8.96000	104.02047		716,800,000,000.00	80,000,000	40,000,00	
Total SBS39 SPOT								716,800,000,000.00	80,000,000	40,000,00	
Total For SBS39								716,800,000,000.00	80,000,000	40,000,00	
SBS41 On 12/11/2022 Spot Bond			5.75500	105.24671	5.75500	105.19724			0.00	0	
Total SBS41 SPOT									0.00	0	
Total For SBS41									0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.60500	111.97355	7.60500	111.90431			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.27000	113.71597	8.27000	113.63963			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.02000	109.36556	6.02000	109.31270				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.89574				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	99.88827				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.76500	99.90870	4.76500	99.86962				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.92000	6.92000	6.92000	105.05392				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	101.92591				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.05285				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.96813				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			5.05500	102.50178	5.05500	102.46002				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.98132				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.27466				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS60 On 18/01/2023 Spot Bond					0.00000	100.35763				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.48820				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.70449				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.91854				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.60344				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.52840				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.25622				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.15120				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.77721				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.12500	318.81221	2.12500	318.68132				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.05000	5.05000	5.05000	217.84500				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.84562				0.00	0	
Total SBSS01 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 SBSS01									0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.87399			0.00	0	
Total SBSS02 SPOT									0.00	0	
Total For SBSS02									0.00	0	
SBT10: On 31/03/2022 Spot Bond					0.00000	101.23597			0.00	0	
Total SBT101 SPOT									0.00	0	
Total For SBT101									0.00	0	
SBT10: On 30/09/2022 Spot Bond					0.00000	102.73946			0.00	0	
Total SBT102 SPOT									0.00	0	
Total For SBT102									0.00	0	
SBT10: On 31/03/2024 Spot Bond					0.00000	103.66004			0.00	0	172,000,00
Total SBT103 SPOT									0.00	0	172,000,00
Total For SBT103									0.00	0	172,000,00
SBT10: On 30/09/2025 Spot Bond					0.00000	104.49792			0.00	0	
Total SBT104 SPOT									0.00	0	
Total For SBT104									0.00	0	
SBT10: On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		4,000,000,000,000.00	40,000,000	20,000,00	
Total SBT105 SPOT								4,000,000,000,000.00	40,000,000	20,000,00	
Total For SBT105								4,000,000,000,000.00	40,000,000	20,000,00	
SBT10: On 31/12/2026 Spot Bond					0.00000	100.60654			0.00	0	600,000,00
Total SBT106 SPOT									0.00	0	600,000,00
Total For SBT106									0.00	0	600,000,00
SBT20: On 13/02/2023 Spot Bond					0.00000	103.12113			0.00	0	150,000,00
Total SBT201 SPOT									0.00	0	150,000,00
Total For SBT201									0.00	0	150,000,00
SBT20: On 03/12/2023 Spot Bond					0.00000	102.24368			0.00	0	3,000,000,00
Total SBT202 SPOT									0.00	0	3,000,000,00
Total For SBT202									0.00	0	3,000,000,00
SBT20: On 03/12/2023 Spot Bond			6.49500	108.18903	6.49500	108.13205			0.00	0	
Total SBT203 SPOT									0.00	0	
Total For SBT203									0.00	0	
SBT20: On 16/04/2024 Spot Bond					0.00000	100.47685			0.00	0	
Total SBT204 SPOT									0.00	0	
Total For SBT204									0.00	0	
SBT20: On 31/01/2025 Spot Bond					0.00000	100.37929			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.25101				0.00	11,200,000,000	5,600,000,000
Total SBT207 SPOT										0.00	11,200,000,000	5,600,000,000
Total For SBT207										0.00	11,200,000,000	5,600,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	103.25817				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.53068				0.00	0	400,000,000
Total SBT209 SPOT										0.00	0	400,000,000
Total For SBT209										0.00	0	400,000,000
SGI006 On 11/07/2022 Spot Bond					0.00000	99.75673				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.94092				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.97515				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.81000	101.76102	8.81000	101.68952				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.99246				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.02963				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.02904				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.01988				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.09304				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.00166				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.09304				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.07473				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.20272				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	101.03825				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.12961				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.12044				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.88500	108.93716	6.88500	108.87640				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.70103				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.84061				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.06060				0.00	0	
Total SOLB01 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 SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.91381				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.18052				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.83526				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.85489				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.42458				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.57545				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	100.50479				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.71414				0.00	0	400,000,00
Total SPG007 SPOT										0.00	0	400,000,00
Total For SPG007										0.00	0	400,000,00
SPG00: On 15/10/2022 Spot Bond					0.00000	100.41685				0.00	390,000,000	390,000,00
Total SPG008 SPOT										0.00	390,000,000	390,000,00
Total For SPG008										0.00	390,000,000	390,000,00
SPG00: On 15/10/2024 Spot Bond					0.00000	100.25715				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.89419				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07: On 15/05/2023 Spot Bond					0.00000	102.35605				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.33262				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.74600	3.74600	3.74600	150.26185				0.00	0	2,500,000,00
Total SSN011 SPOT										0.00	0	2,500,000,00
Total For SSN011										0.00	0	2,500,000,00
SSN01 On 21/12/2026 Spot Bond			7.79000	111.84346	7.79000	111.77304				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.18500	89.53184	9.18500	89.46524				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.52334				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.12737				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.52500	107.98372	6.52500	107.92659				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.99000	110.72175	4.99000	110.65112				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.91187				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	99.82683				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.68135				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05(On 08/12/2023 Spot Bond			2.75500	2.75500	2.75500	315.13084				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	99.92623				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	101.17539				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	100.22047				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			3.55000	3.55000	3.55000	151.11803				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			4.99000	4.99000	4.99000	110.65112				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			4.48000	4.48000	4.48000	107.17461				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			4.27000	4.27000	4.27000	199.50373				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.84969				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.83381				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 28/02/2022 Spot Bond					0.00000	100.79473				0.00	0	
Total SSN070 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 SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.59914				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.58506				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	101.45686				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.31048				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.51639				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.13025				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.86990				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.66932				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.17610				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.88500	4.88500	4.88500	221.24193				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.44098				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	102.31769				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.69333				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.91854				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.73697				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN100 On 31/01/2030 Spot Bond			10.09500	92.51225	10.09500	92.43801				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	100.60115				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.42000	95.84479	4.42000	197.84697				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.06500	90.68979	5.06500	217.53927				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	101.04082				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN106 On 10/02/2023 Spot Bond					0.00000	101.00023				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	100.42410				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN120 On 11/03/2022 Spot Bond					0.00000	100.51207				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12: On 31/08/2024 Spot Bond					0.00000	100.66645				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	96.01900				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN13: On 22/03/2022 Spot Bond					0.00000	100.41676				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.13604				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 19/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN137 SPOT										0.00	0	
Total For SSN137										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.01595				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	101.80079				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	101.62723				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	101.22442				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	101.63263				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 18/02/2022 Spot Bond					0.00000	100.84743				0.00	0	
Total SSN143 SPOT										0.00	0	
Total For SSN143										0.00	0	
SSN14: On 18/02/2022 Spot Bond					0.00000	100.83866				0.00	0	
Total SSN144 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 SSN144										0.00	0	
SSN14 On 28/02/2022 Spot Bond					0.00000	100.76513				0.00	0	
Total SSN145 SPOT										0.00	0	
Total For SSN145										0.00	0	
SSN14 On 09/12/2022 Spot Bond					0.00000	100.71940				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	
SST20 On 08/12/2026 Spot Bond					0.00000	100.73053				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.28500	105.07637	8.28500	105.00610				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.76321				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.84014				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.83687				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.87760				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.86125				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	103.04814	7.21000	102.98865				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	102.65670	7.72000	102.52860				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.60219				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.56964				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.83978				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.14529				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.55510				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.48853				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.05291				0.00	0	500,000,0€
Total TFS159 SPOT										0.00	0	500,000,0€
Total For TFS159										0.00	0	500,000,0€
TFS161 On 27/05/2022 Spot Bond					0.00000	100.80911				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.41330				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	100.19114				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.66306				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.00185				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.18454				0.00	70,000,000	70,000,000
Total TFS166 SPOT										0.00	70,000,000	70,000,000
Total For TFS166										0.00	70,000,000	70,000,000
TFS167 On 27/09/2024 Spot Bond					0.00000	100.31815				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.33438				0.00	0	150,000,000
Total TFS168 SPOT										0.00	0	150,000,000
Total For TFS168										0.00	0	150,000,000
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.68549				0.00	0	200,000,000
Total TFS169 SPOT										0.00	0	200,000,000
Total For TFS169										0.00	0	200,000,000
TFS17C On 30/11/2026 Spot Bond					0.00000	100.71673				0.00	0	100,000,000
Total TFS170 SPOT										0.00	0	100,000,000
Total For TFS170										0.00	0	100,000,000
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					0.00000	100.90491				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.62853				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.84667				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.87128				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A9 On 21/11/2022 Spot Bond					0.00000	100.83527				0.00	0	
Total TH15A9 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 TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.94656				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.09492				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.12070				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.02345				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.24233				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.98419				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.09524				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.61603				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.33234				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.96674				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.11302				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	103.58758	8.49000	103.51739			594,300,000,000.00		70,000,000	70,000,00

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 TH16A3 SPOT										594,300,000,000.00	70,000,000	70,000,000
Total For TH16A3										594,300,000,000.00	70,000,000	70,000,000
TH16A3 On 21/08/2022 Spot Bond					0.00000	101.02142				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.88600				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.84508				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.88109				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	102.43645	5.76000	102.38904				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.91709				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.97599				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.97926				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.96781				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	101.04632				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	101.02506				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D On 21/08/2024 Spot Bond					0.00000	101.31923				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.45800				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.37638				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.95116				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.92665				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.01000				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.97241				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.31043				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.25005				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.74967				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TH17O On 21/11/2022 Spot Bond					0.00000	100.76322				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.61107				0.00	0	
Total TL23 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 TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.22500	105.17021	6.22500	105.11680				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.82500	110.19765	6.82500	110.13639				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.55910				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.19790				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.28500	105.10493	8.28500	105.03463				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.50147				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.53320				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.05167				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.06430				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.77500	108.98506	6.77500	108.92491				0.00	0	2,347,000,00
Total TN23 SPOT										0.00	0	2,347,000,00
Total For TN23										0.00	0	2,347,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	33.92171	100.00000	33.69451				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.75500	106.30935	8.75500	106.23512				0.00	0	1,703,000,00

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 TN25 SPOT										0.00	0	1,703,000.00
Total For TN25										0.00	0	1,703,000.00
TN25/R On 19/08/2025 Spot Bond			100.00000	18.45832	100.00000	18.33670				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.68500	98.29664	9.68500	98.21963				0.00	0	19,350,000.00
Total TN27 SPOT										0.00	0	19,350,000.00
Total For TN27										0.00	0	19,350,000.00
TN27/R On 14/11/2027 Spot Bond			100.00000	11.25751	100.00000	11.18211				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.03000	100.13418	11.03000	100.04561				0.00	0	1,200,000.00
Total TN30 SPOT										0.00	0	1,200,000.00
Total For TN30										0.00	0	1,200,000.00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.52586	8.00000	118.44926				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.82500	95.09159	11.82500	95.00159				0.00	0	2,100,000.00
Total TN40 SPOT										0.00	0	2,100,000.00
Total For TN40										0.00	0	2,100,000.00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.12589	10.75000	103.03693				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	100.47802				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.76661				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.48310				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.80375				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.48290	7.61000	100.65876				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.41458				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.67619				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.39803				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.23500	103.91336	6.23500	103.86050				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.97470				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.25818				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.68892				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.12068				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.12651				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.52500	108.08254	6.52500	108.02536				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.12068				0.00	0	
Total TRA4A6 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 TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.12651				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.41681	8.62000	102.34560				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	97.95067				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.79941				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.54467				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.84099				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.68750				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.11960				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	99.69031				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	99.33536				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	99.25525				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	98.54013				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP260 On 16/09/2022 Spot Bond					0.00000	96.67351				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.88394				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.68290				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.49259				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC38 On 24/01/2022 Spot Bond					0.00000	101.04542				0.00	0	
Total TWC389 SPOT										0.00	0	
Total For TWC389										0.00	0	
TWC39 On 31/01/2022 Spot Bond					0.00000	100.97412				0.00	0	
Total TWC390 SPOT										0.00	0	
Total For TWC390										0.00	0	
TWC39 On 04/02/2022 Spot Bond					0.00000	100.88033				0.00	0	
Total TWC391 SPOT										0.00	0	
Total For TWC391										0.00	0	
TWC39 On 18/02/2022 Spot Bond					0.00000	100.71507				0.00	0	
Total TWC392 SPOT										0.00	0	
Total For TWC392										0.00	0	
TWC39 On 25/02/2022 Spot Bond					0.00000	100.66740				0.00	0	
Total TWC393 SPOT										0.00	0	
Total For TWC393										0.00	0	
TWC39 On 04/03/2022 Spot Bond					0.00000	100.53840				0.00	0	
Total TWC394 SPOT										0.00	0	
Total For TWC394										0.00	0	
TWC39 On 11/03/2022 Spot Bond					0.00000	100.45256				0.00	0	
Total TWC395 SPOT										0.00	0	
Total For TWC395										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC39 On 07/04/2022 Spot Bond					0.00000	100.13266				0.00	0	
Total TWC396 SPOT										0.00	0	
Total For TWC396										0.00	0	
TWC39 On 14/04/2022 Spot Bond					0.00000	100.04824				0.00	0	
Total TWC397 SPOT										0.00	0	
Total For TWC397										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.11500	108.20225	10.11500	108.11380				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.95591				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.07476				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.12961				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.36716				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.16302				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.41906				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.85464				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.93078				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.96730				0.00	0	
Total VKE16 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 VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.82186			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.83814			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.60936			0.00	0	730,000,00
Total WHL03 SPOT									0.00	0	730,000,00
Total For WHL03									0.00	0	730,000,00
Total for SPOT									85,162,826,904,991,000.00	9,643,482,800,600	487,870,078,200
Total for SPOT :									85,162,826,904,991,000.00	9,643,482,800,600	487,870,078,200
Total Futures									85 162 828 549 292 800.00	643,482,819,358	487,871,332,450
Total Options									0.00	0	126,500
Grand Total:									85,162,828,549,292,800.00	643,482,819,358	487,871,459,070