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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/01/2022

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			11.20880	79.26187	11.19126	79.35511			20,845,871.81	263	
ES33 On 05/05/2022 Bond Future			11.42826	76.48490	11.41054	76.57646			0.00	0	8
ES33 On 04/08/2022 Bond Future			11.65014	77.51488	11.63414	77.59523			20,386,413.44	263	26
ES33 On 03/11/2022 Bond Future			11.88363	74.74922	11.86621	74.83420			0.00	0	
Total ES33 Future									41,232,285.25	526	35
Total For ES33									41,232,285.25	526	35
ES42 On 03/02/2022 Bond Future			11.60566	78.42376	11.60293	78.44066			280,678,637.04	3,579	
ES42 On 05/05/2022 Bond Future			11.80892	75.15633	11.80655	75.17059			0.00	0	1,19
ES42 On 04/08/2022 Bond Future			12.00906	76.16908	12.00870	76.17119			272,609,137.32	3,579	3,57
ES42 On 03/11/2022 Bond Future			12.21934	72.90652	12.21834	72.91220			0.00	0	
Total ES42 Future									553,287,774.36	7,158	4,76
Total For ES42									553,287,774.36	7,158	4,76
I2025 On 03/02/2022 Bond Future			155.00703	155.00703	155.04810	155.04810			30,071,363.82	194	2,14
I2025 On 05/05/2022 Bond Future			156.96647	156.96647	157.00228	157.00228			30,451,495.18	194	4,98
I2025 On 04/08/2022 Bond Future			157.46291	157.46291	157.47386	157.47386			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 Interest
I2025	On	03/11/2022	Bond Future			159.52198	159.52198	159.54012	159.54012			0.00	0	
Total I2025 Future												60,522,859.00	388	7,28
Total For I2025												60,522,859.00	388	7,28
I2029	On	03/02/2022	Bond Future			113.59981	113.59981	113.59418	113.59418			0.00	0	2,24
I2029	On	05/05/2022	Bond Future			113.82988	113.82988	113.82000	113.82000			0.00	0	2,38
I2029	On	04/08/2022	Bond Future			115.36216	115.36216	115.33375	115.33375			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			115.64366	115.64366	115.61999	115.61999			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			110.76399	110.76399	110.65092	110.65092			443,055.96	4	2,71
I2033	On	05/05/2022	Bond Future			110.88051	110.88051	110.76194	110.76194			443,522.04	4	2,90
I2033	On	04/08/2022	Bond Future			112.37290	112.37290	112.23493	112.23493			0.00	0	4,90
I2033	On	03/11/2022	Bond Future			112.53419	112.53419	112.39928	112.39928			0.00	0	
Total I2033 Future												886,578.00	8	10,64
Total For I2033												886,578.00	8	10,64
I2038	On	03/02/2022	Bond Future			124.61015	124.61015	124.60262	124.60262			0.00	0	3,70
I2038	On	05/05/2022	Bond Future			126.18530	126.18530	126.17308	126.17308			0.00	0	3,10
I2038	On	04/08/2022	Bond Future			126.06538	126.06538	126.03278	126.03278			0.00	0	2,60
I2038	On	03/11/2022	Bond Future			127.71401	127.71401	127.68651	127.68651			0.00	0	
Total I2038 Future												0.00	0	9,47
Total For I2038												0.00	0	9,47
I2046	On	03/02/2022	Bond Future			114.93265	114.93265	115.02172	115.02172			0.00	0	9,81
I2046	On	05/05/2022	Bond Future			114.49060	114.49060	114.57658	114.57658			0.00	0	14,00
I2046	On	04/08/2022	Bond Future			116.03191	116.03191	116.10047	116.10047			0.00	0	60
I2046	On	03/11/2022	Bond Future			115.62102	115.62102	115.69595	115.69595			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			116.71994	116.71994	116.82215	116.82215			0.00	0	5,98
I2050	On	05/05/2022	Bond Future			118.19536	118.19536	118.29459	118.29459			0.00	0	7,62
I2050	On	04/08/2022	Bond Future			117.76566	117.76566	117.84711	117.84711			0.00	0	1,18
I2050	On	03/11/2022	Bond Future			119.30570	119.30570	119.39363	119.39363			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			7.74995	112.36669	7.67144	112.70180		5.26	3,220,092,235.33	28,657	29,31
R186	On	05/05/2022	Bond Future			7.93862	113.75921	7.85566	114.09428		5.23	3,277,061,562.47	28,807	62,41
R186	On	04/08/2022	Bond Future			8.12998	109.97569	8.04567	110.29708		5.27	0.00	0	
R186	On	03/11/2022	Bond Future			8.34217	111.38831	8.25005	111.71905		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											6,497,153,797.80	57,464	91,84	
R186	On	03/02/2022	Bond Future	7.28	Call			14.70000	0.01470	3,950	5.08	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			1,704.48000	1.70448	2,028,840	5.08	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			16.49000	0.01649	4,550	5.08	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			1,662.71000	1.66271	1,985,880	5.08	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			18.46000	0.01846	5,230	5.09	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			1,621.13000	1.62113	1,943,010	5.09	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			101.22000	0.10122	122,450	5.91	0.00	0	4
R186	On	05/05/2022	Bond Future	8.31	Call			2,382.95000	2.38295	2,141,800	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			563.41000	0.56341	657,330	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,412.41000	2.41241	2,169,910	5.36	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			553.25000	0.55325	645,820	5.36	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			2,501.43000	2.50143	2,254,930	5.38	0.00	0	4
R186	On	05/05/2022	Bond Future	8.35	Put			523.51000	0.52351	612,080	5.38	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,291.22000	1.29122	1,118,700	5.19	0.00	0	4
R186	On	05/05/2022	Bond Future	7.88	Put			1,192.78000	1.19278	1,355,330	5.19	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,911.20000	1.91120	1,695,150	5.28	0.00	0	4
R186	On	05/05/2022	Bond Future	8.14	Put			768.04000	0.76804	887,060	5.28	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,353.82000	2.35382	2,114,060	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			573.92000	0.57392	669,230	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			76.93000	0.07693	57,160	4.90	0.00	0	3,6
R186	On	05/05/2022	Bond Future	6.73	Put			4,752.22000	4.75222	5,067,520	4.90	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			362.37000	0.36237	290,970	4.91	0.00	0	4
R186	On	05/05/2022	Bond Future	7.28	Put			2,722.99000	2.72299	2,986,660	4.91	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			592.60000	0.59260	489,980	5.01	0.00	0	3,6
R186	On	05/05/2022	Bond Future	8.64	Call			3,419.22000	3.41922	3,140,190	5.55	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			301.64000	0.30164	357,680	5.55	0.00	0	4,0
R186	On	05/05/2022	Bond Future	8.94	Call			4,446.94000	4.44694	4,145,120	5.75	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			166.20000	0.16620	199,450	5.75	0.00	0	4
R186	On	05/05/2022	Bond Future	9.18	Call			5,301.10000	5.30110	4,987,260	5.91	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			2,125.98000	2.12598	2,358,430	5.01	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Put			1,807.35000	1.80735	1,976,680	5.13	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			1,505.04000	1.50504	1,654,050	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			6,587.55000	6.58755	6,294,270	6.21	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			208.60000	0.20860	236,710	6.21	0.00	0	3,6
R186	On	04/08/2022	Bond Future	6.96	Call			239.21000	0.23921	197,980	4.59	0.00	0	3,6
R186	On	04/08/2022	Bond Future	6.96	Put			4,485.76000	4.48576	4,765,920	4.59	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			1,479.56000	1.47956	1,327,500	5.13	0.00	0	3,6
R186	On	04/08/2022	Bond Future	8.14	Call			1,848.06000	1.84806	1,674,510	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 Intern
R186	On	04/08/2022	Bond Future	8.14	Put		1,488.56000	1.48856	1,636,400	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,869.75000	1.86975	1,695,030	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		1,472.22000	1.47222	1,618,890	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call		1,826.50000	1.82650	1,654,120	5.21	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		2,588.85000	2.58885	2,393,380	5.14	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		1,516.60000	1.51660	1,651,870	5.14	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		2,545.08000	2.54508	2,351,410	5.13	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		1,543.91000	1.54391	1,680,980	5.13	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		2,566.93000	2.56693	2,372,360	5.14	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		1,530.21000	1.53021	1,666,380	5.14	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											6,497,153,797.80	57,464	116,56
R197	On	03/02/2022	Bond Future			321.65934	321.65934	321.66003	321.66003		32,809,252.68	102	98
R197	On	05/05/2022	Bond Future			325.72549	325.72549	325.71415	325.71415		33,223,999.98	102	72
R197	On	04/08/2022	Bond Future			321.70834	321.70834	321.64499	321.64499		0.00	0	
R197	On	03/11/2022	Bond Future			325.91534	325.91534	325.86574	325.86574		0.00	0	
Total R197 Future											66,033,252.66	204	1,72
Total For R197											66,033,252.66	204	1,72
R202	On	03/02/2022	Bond Future			241.68706	241.68706	240.98298	240.98298		0.00	0	6,62
R202	On	05/05/2022	Bond Future			244.74207	244.74207	244.02027	244.02027		0.00	0	6,32
R202	On	04/08/2022	Bond Future			243.57399	243.57399	242.80311	242.80311		0.00	0	5
R202	On	03/11/2022	Bond Future			246.75913	246.75913	245.98909	245.98909		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			5.35853	105.86394	5.23123	105.99544	1.04	271,541,006.10	2,565	12,86
R2023	On	05/05/2022	Bond Future			5.48046	103.25100	5.31699	103.38069	0.89	21,166,455.00	205	13,12
R2023	On	04/08/2022	Bond Future			5.59836	104.59146	5.38745	104.70716	0.61	246,835,845.60	2,360	2,36
R2023	On	03/11/2022	Bond Future			5.78561	102.06307	5.39464	102.18352	0.36	0.00	0	
Total R2023 Future											539,543,306.70	5,130	28,32
R2023	On	03/02/2022	Bond Future	5.06	Call			11.37000	0.01137	1,300	0.93	0.00	0
R2023	On	03/02/2022	Bond Future	5.06	Put			188.65000	0.18865	310,080	0.93	0.00	0
R2023	On	03/02/2022	Bond Future	5.07	Call			13.12000	0.01312	1,610	0.93	0.00	0
R2023	On	03/02/2022	Bond Future	5.07	Put			180.04000	0.18004	300,030	0.93	0.00	0
R2023	On	03/02/2022	Bond Future	5.08	Call			15.06000	0.01506	1,990	0.94	0.00	0
R2023	On	03/02/2022	Bond Future	5.08	Put			171.61000	0.17161	290,040	0.94	0.00	0
R2023	On	05/05/2022	Bond Future	6.29	Put			27.33000	0.02733	41,950	1.10	0.00	0
R2023	On	05/05/2022	Bond Future	6.30	Call			802.51000	0.80251	687,130	1.10	0.00	0
R2023	On	05/05/2022	Bond Future	6.30	Put			26.66000	0.02666	40,970	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 Intere
R2023	On	05/05/2022	Bond Future	6.31	Call		809.78000	0.80978	694,140	1.10		0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		26.09000	0.02609	40,140	1.10		0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		795.33000	0.79533	680,260	1.10		0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		428.57000	0.42857	345,360	0.68		0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		76.86000	0.07686	109,350	0.68		0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		432.92000	0.43292	349,330	0.69		0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		75.75000	0.07575	107,860	0.69		0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		437.27000	0.43727	353,300	0.69		0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		74.65000	0.07465	106,380	0.69		0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put		51.59000	0.05159	86,050	0.42		0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call		315.93000	0.31593	230,570	0.42		0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put		52.77000	0.05277	87,860	0.42		0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call		318.54000	0.31854	232,890	0.42		0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put		52.32000	0.05232	87,120	0.42		0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call		320.88000	0.32088	234,890	0.42		0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												539,543,306.70	5,130	28,35
R2030	On	03/02/2022	Bond Future			9.36493	92.62070	9.31176	92.90103	8.76		3,708,440,207.30	40,039	56,9
R2030	On	05/05/2022	Bond Future			9.56173	93.76846	9.50671	94.04882	8.61		1,409,808,796.10	15,035	49,98
R2030	On	04/08/2022	Bond Future			9.76506	91.00193	9.71035	91.27091	8.61		2,286,514,493.18	25,126	24,18
R2030	On	03/11/2022	Bond Future			9.96994	92.17089	9.91167	92.44765	8.30		0.00	0	
Total R2030 Future												7,404,763,496.58	80,200	131,10
R2030	On	03/02/2022	Bond Future	8.85	Put		2,492.65000	2.49265	2,765,440	8.11		0.00	0	
R2030	On	03/02/2022	Bond Future	9.80	Call		2,553.46000	2.55346	2,277,930	9.23		0.00	0	9
R2030	On	03/02/2022	Bond Future	9.80	Put		19.50000	0.01950	24,300	9.23		0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Call		3,050.43000	3.05043	2,771,860	9.44		0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Put		8.46000	0.00846	10,220	9.44		0.00	0	8,00
R2030	On	03/02/2022	Bond Future	10.85	Call		7,689.36000	7.68936	7,409,030	10.90		0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put		0.00000	0.00000	0,000	10.90		0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.45	Call		971.94000	0.97194	757,750	8.70		0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		245.33000	0.24533	311,470	8.70		0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		1,598.38000	1.59838	1,343,650	8.91		0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put		91.57000	0.09157	117,170	8.91		0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call		2,454.84000	2.45484	2,180,290	9.19		0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		22.93000	0.02293	28,710	9.19		0.00	0	10
R2030	On	03/02/2022	Bond Future	9.40	Call		792.95000	0.79295	598,120	8.64		0.00	0	
R2030	On	03/02/2022	Bond Future	9.40	Put		328.31000	0.32831	413,810	8.64		0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		898.25000	0.89825	691,470	8.67		0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		276.31000	0.27631	349,860	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 Intert
R2030 On 03/02/2022 Bond Future	9.44	Call			934.78000	0.93478	724,240	8.69		0.00	0	
R2030 On 03/02/2022 Bond Future	9.44	Put			260.49000	0.26049	330,280	8.69		0.00	0	
R2030 On 03/02/2022 Bond Future	9.10	Call			132.49000	0.13249	73,170	8.26		0.00	0	
R2030 On 03/02/2022 Bond Future	9.10	Put			1,259.81000	1.25981	1,480,820	8.26		0.00	0	
R2030 On 03/02/2022 Bond Future	9.20	Call			272.94000	0.27294	171,400	8.39		0.00	0	98
R2030 On 03/02/2022 Bond Future	9.20	Put			865.74000	0.86574	1,044,530	8.39		0.00	0	
R2030 On 03/02/2022 Bond Future	9.35	Call			632.41000	0.63241	459,370	8.57		0.00	0	
R2030 On 03/02/2022 Bond Future	8.39	Call			0.01000	0.00001	0,000	8.06		0.00	0	10
R2030 On 03/02/2022 Bond Future	8.39	Put			5,036.84000	5.03684	5,317,160	8.06		0.00	0	
R2030 On 03/02/2022 Bond Future	8.80	Call			6.56000	0.00656	2,160	8.10		0.00	0	
R2030 On 03/02/2022 Bond Future	8.80	Put			2,761.06000	2.76106	3,036,990	8.10		0.00	0	
R2030 On 03/02/2022 Bond Future	8.85	Call			11.83000	0.01183	4,290	8.11		0.00	0	1,00
R2030 On 03/02/2022 Bond Future	9.35	Put			430.69000	0.43069	537,980	8.57		0.00	0	10
R2030 On 05/05/2022 Bond Future	10.19	Call			3,950.05000	3.95005	3,724,750	9.00		0.00	0	
R2030 On 05/05/2022 Bond Future	10.19	Put			544.29000	0.54429	599,350	9.00		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Call			3,989.38000	3.98938	3,763,270	9.01		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Put			534.99000	0.53499	589,240	9.01		0.00	0	20
R2030 On 05/05/2022 Bond Future	9.35	Call			1,280.96000	1.28096	1,155,790	8.34		0.00	0	
R2030 On 05/05/2022 Bond Future	9.60	Call			1,924.06000	1.92406	1,764,200	8.51		0.00	0	
R2030 On 05/05/2022 Bond Future	9.60	Put			1,449.33000	1.44933	1,569,830	8.51		0.00	0	5,00
R2030 On 05/05/2022 Bond Future	9.65	Call			2,069.01000	2.06901	1,902,500	8.55		0.00	0	
R2030 On 05/05/2022 Bond Future	9.65	Put			1,341.12000	1.34112	1,454,970	8.55		0.00	0	5,00
R2030 On 05/05/2022 Bond Future	8.81	Call			393.51000	0.39351	338,960	7.94		0.00	0	20
R2030 On 05/05/2022 Bond Future	9.95	Put			819.33000	0.81933	897,110	8.75		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.89	Call			483.24000	0.48324	419,580	7.99		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.89	Put			3,701.75000	3.70175	3,918,450	7.99		0.00	0	
R2030 On 05/05/2022 Bond Future	9.15	Call			872.31000	0.87231	775,170	8.19		0.00	0	7,50
R2030 On 05/05/2022 Bond Future	9.15	Put			2,716.73000	2.71673	2,899,950	8.19		0.00	0	
R2030 On 05/05/2022 Bond Future	7.73	Call			17.72000	0.01772	13,910	8.24		0.00	0	20
R2030 On 05/05/2022 Bond Future	9.35	Put			2,085.51000	2.08551	2,240,700	8.34		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	7.73	Put			9,686.87000	9.68687	9,963,420	8.24		0.00	0	
R2030 On 05/05/2022 Bond Future	8.14	Call			65.66000	0.06566	53,460	8.10		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.14	Put			7,393.48000	7.39348	7,661,640	8.10		0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			165.96000	0.16596	138,910	7.99		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.47	Put			5,658.56000	5.65856	5,911,870	7.99		0.00	0	
R2030 On 05/05/2022 Bond Future	8.81	Put			4,039.95000	4.03995	4,265,760	7.94		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Call			4,028.83000	4.02883	3,801,900	9.02		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Put			525.84000	0.52584	579,270	9.02		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Call			7,543.08000	7.54308	7,276,520	10.04		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			122.81000	0.12281	136,610	10.04		0.00	0	1,80

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	05/05/2022	Bond Future	9.95	Call		3,047.50000	3.04750	2,844,920	8.75	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Put		4,214.67000	4.21467	4,406,510	8.01	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		1,814.83000	1.81483	1,690,350	8.34	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		2,658.85000	2.65885	2,803,350	8.34	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		1,837.79000	1.83779	1,712,340	8.34	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		2,631.99000	2.63199	2,775,520	8.34	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call		251.90000	0.25190	223,560	8.13	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.56	Call		1,860.92000	1.86092	1,734,490	8.35	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		2,605.33000	2.60533	2,747,880	8.35	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call		6,398.88000	6.39888	6,170,110	9.50	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put		545.00000	0.54500	585,210	9.50	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call		886.90000	0.88690	809,760	8.01	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put		7,548.17000	7.54817	7,788,810	8.13	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put		2,318.16000	2.31816	2,437,040	8.35	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call		3,141.45000	3.14145	2,982,800	8.35	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put		2,297.83000	2.29783	2,415,940	8.35	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call		3,168.59000	3.16859	3,009,180	8.36	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put		2,277.96000	2.27796	2,395,310	8.36	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call		3,114.74000	3.11474	2,956,860	8.35	0.00	0	
Total R2030 Option											0.00	0	42,32
Total For R2030											7,404,763,496.58	80,200	173,42
R2032	On	03/02/2022	Bond Future			9.80928	93.07272	9.77121	93.29812	9.86	6,185,985,262.08	66,464	55,62
R2032	On	05/05/2022	Bond Future			9.99521	90.07830	9.95611	90.30308	9.97	5,995,161,256.50	66,555	129,92
R2032	On	04/08/2022	Bond Future			10.18119	91.26942	10.14301	91.48254	9.54	0.00	0	
R2032	On	03/11/2022	Bond Future			10.37709	88.29384	10.33647	88.51390	9.59	0.00	0	
Total R2032 Future											12,181,146,518.58	133,019	185,52
R2032	On	03/02/2022	Bond Future	8.91	Call		0.03000	0.00003	0,000	8.82	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		5,305.80000	5.30580	5,531,170	8.82	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		1.19000	0.00119	0,370	8.83	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.95	Call		6,643.73000	6.64373	6,418,320	11.72	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put		0.03000	0.00003	0,020	11.72	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call		7,599.71000	7.59971	7,374,310	11.93	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Call		5,017.63000	5.01763	4,792,140	11.23	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put		0.71000	0.00071	0,620	11.23	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call		5,072.47000	5.07247	4,846,980	11.25	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Put		1,355.48000	1.35548	1,524,730	9.02	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Call		6,375.55000	6.37555	6,150,140	11.64	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put		0.05000	0.00005	0,040	11.64	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.44	Call		3,857.89000	3.85789	3,632,440	10.84	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2032 On 03/02/2022 Bond Future	10.44	Put			5.16000	0.00516	5,110	10.84		0.00	0	
R2032 On 03/02/2022 Bond Future	10.45	Call			3,913.39000	3.91339	3,687,920	10.86		0.00	0	
R2032 On 03/02/2022 Bond Future	11.13	Put			0.00000	0.00000	0,000	11.93		0.00	0	2'
R2032 On 03/02/2022 Bond Future	10.53	Call			4,356.59000	4.35659	4,131,050	11.04		0.00	0	
R2032 On 03/02/2022 Bond Future	10.53	Put			2.32000	0.00232	2,180	11.04		0.00	0	2'
R2032 On 03/02/2022 Bond Future	10.35	Call			3,358.20000	3.35820	3,133,200	10.61		0.00	0	
R2032 On 03/02/2022 Bond Future	10.35	Put			10.95000	0.01095	11,350	10.61		0.00	0	40
R2032 On 03/02/2022 Bond Future	10.42	Call			3,746.85000	3.74685	3,521,460	10.79		0.00	0	
R2032 On 03/02/2022 Bond Future	10.66	Put			0.64000	0.00064	0,550	11.25		0.00	0	5
R2032 On 03/02/2022 Bond Future	10.43	Call			3,802.38000	3.80238	3,576,950	10.81		0.00	0	
R2032 On 03/02/2022 Bond Future	10.43	Put			5.62000	0.00562	5,590	10.81		0.00	0	
R2032 On 03/02/2022 Bond Future	9.90	Call			1,048.92000	1.04892	869,260	9.67		0.00	0	90
R2032 On 03/02/2022 Bond Future	9.90	Put			289.40000	0.28940	335,140	9.67		0.00	0	90
R2032 On 03/02/2022 Bond Future	10.04	Call			1,693.98000	1.69398	1,485,520	9.94		0.00	0	10
R2032 On 03/02/2022 Bond Future	10.45	Put			4.74000	0.00474	4,670	10.86		0.00	0	15
R2032 On 03/02/2022 Bond Future	10.14	Call			2,210.08000	2.21008	1,991,560	10.13		0.00	0	
R2032 On 03/02/2022 Bond Future	10.14	Put			57.80000	0.05780	64,680	10.13		0.00	0	5
R2032 On 03/02/2022 Bond Future	9.62	Call			224.33000	0.22433	149,780	9.12		0.00	0	2'
R2032 On 03/02/2022 Bond Future	9.62	Put			1,127.08000	1.12708	1,277,930	9.12		0.00	0	
R2032 On 03/02/2022 Bond Future	9.67	Call			318.64000	0.31864	224,070	9.22		0.00	0	
R2032 On 03/02/2022 Bond Future	10.42	Put			6.11000	0.00611	6,120	10.79		0.00	0	
R2032 On 03/02/2022 Bond Future	9.81	Call			706.73000	0.70673	556,190	9.50		0.00	0	
R2032 On 03/02/2022 Bond Future	9.81	Put			477.07000	0.47707	551,930	9.50		0.00	0	15
R2032 On 03/02/2022 Bond Future	9.14	Put			3,850.36000	3.85036	4,074,940	8.83		0.00	0	
R2032 On 03/02/2022 Bond Future	9.57	Call			151.58000	0.15158	95,430	9.02		0.00	0	
R2032 On 03/02/2022 Bond Future	9.67	Put			921.56000	0.92156	1,052,390	9.22		0.00	0	
R2032 On 03/02/2022 Bond Future	10.04	Put			118.47000	0.11847	135,410	9.94		0.00	0	
R2032 On 03/02/2022 Bond Future	9.58	Call			164.48000	0.16448	104,830	9.04		0.00	0	40
R2032 On 03/02/2022 Bond Future	9.58	Put			1,308.04000	1.30804	1,473,790	9.04		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			344.30000	0.34430	367,440	11.45		0.00	0	
R2032 On 05/05/2022 Bond Future	9.58	Call			924.23000	0.92423	845,760	9.47		0.00	0	75
R2032 On 05/05/2022 Bond Future	10.29	Call			3,021.43000	3.02143	2,865,420	10.28		0.00	0	95
R2032 On 05/05/2022 Bond Future	10.29	Put			1,125.93000	1.12593	1,194,700	10.28		0.00	0	
R2032 On 05/05/2022 Bond Future	10.98	Put			374.31000	0.37431	399,380	11.38		0.00	0	95
R2032 On 05/05/2022 Bond Future	11.02	Call			6,206.59000	6.20659	6,005,330	11.44		0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			350.19000	0.35019	373,710	11.44		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			6,253.27000	6.25327	6,051,630	11.45		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			6,958.49000	6.95849	6,751,790	11.66		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			266.27000	0.26627	284,350	11.66		0.00	0	75
R2032 On 05/05/2022 Bond Future	10.98	Call			6,019.98000	6.01998	5,820,270	11.38		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 Intert
R2032	On	05/05/2022	Bond Future	9.58	Put		3,125.42000	3.12542	3,271,730	9.47		0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		2,615.70000	2.61570	2,470,140	10.15		0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Put		1,338.70000	1.33870	1,417,920	10.15		0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,300.00000	6.30000	6,097,990	11.47		0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		338.51000	0.33851	361,280	11.47		0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		1,414.07000	1.41407	1,333,290	9.07		0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put		3,821.61000	3.82161	3,953,950	9.07		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		2,671.91000	2.67191	2,553,050	9.50		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		2,354.04000	2.35404	2,448,300	9.50		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		2,702.29000	2.70229	2,582,670	9.51		0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		505.55000	0.50555	529,920	11.17		0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call		9,460.61000	9.46061	9,265,460	11.57		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		2,328.80000	2.32880	2,422,300	9.51		0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call		347.50000	0.34750	318,430	8.53		0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put		7,240.49000	7.24049	7,424,540	8.53		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		370.91000	0.37091	388,880	11.57		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		2,732.82000	2.73282	2,612,450	9.52		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		2,303.76000	2.30376	2,396,510	9.52		0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call		8,176.00000	8.17600	7,987,250	11.17		0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Call		3,613.50000	3.61350	3,481,770	9.63		0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put		2,411.55000	2.41155	2,499,880	9.63		0.00	0	18
R2032	On	03/11/2022	Bond Future	10.66	Call		3,932.98000	3.93298	3,795,260	9.71		0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		2,200.39000	2.20039	2,282,730	9.71		0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Call		807.48000	0.80748	757,660	8.75		0.00	0	18
R2032	On	03/11/2022	Bond Future	9.31	Put		6,619.58000	6.61958	6,789,820	8.75		0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call		2,464.61000	2.46461	2,358,740	9.35		0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put		3,429.19000	3.42919	3,543,380	9.35		0.00	0	18
Total R2032 Option												0.00	0	12,78
Total For R2032											12,181,146,518.58	133,019	198,33	
R2035	On	03/02/2022	Bond Future			10.27342	94.00464	10.26043	94.09035	11.03		5,140,361,724.48	54,682	12,64
R2035	On	05/05/2022	Bond Future			10.45531	90.66861	10.44232	90.75205	11.21		469,844,737.02	5,182	62,66
R2035	On	04/08/2022	Bond Future			10.64269	91.82717	10.63150	91.89708	10.73		4,453,158,609.15	48,495	48,48
R2035	On	03/11/2022	Bond Future			10.82888	88.54741	10.81655	88.62242	10.84		0.00	0	
Total R2035 Future											10,063,365,070.65	108,359	123,80	
R2035	On	03/02/2022	Bond Future	9.70	Call		4.19000	0.00419	2,210	9.96		0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		3,815.09000	3.81509	3,898,820	9.96		0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call		59.11000	0.05911	41,600	10.33		0.00	0	20
R2035	On	03/02/2022	Bond Future	11.28	Call		6,387.52000	6.38752	6,301,640	13.36		0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		6,030.33000	6.03033	5,944,340	13.26		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2035 On 03/02/2022 Bond Future	10.10	Put			1,334.93000	1.33493	1,371,850	10.72	0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Call			8,999.46000	8.99946	8,913,750	13.92	0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Put			0.00000	0.00000	0,000	13.92	0.00	0	28
R2035 On 03/02/2022 Bond Future	11.88	Call			9,843.86000	9.84386	9,758,150	14.11	0.00	0	
R2035 On 03/02/2022 Bond Future	11.88	Put			0.00000	0.00000	0,000	14.11	0.00	0	1,80
R2035 On 03/02/2022 Bond Future	11.03	Call			4,886.74000	4.88674	4,799,910	12.89	0.00	0	
R2035 On 03/02/2022 Bond Future	11.28	Put			0.40000	0.00040	0,230	13.36	0.00	0	20
R2035 On 03/02/2022 Bond Future	11.33	Call			6,683.61000	6.68361	6,597,790	13.42	0.00	0	
R2035 On 03/02/2022 Bond Future	11.33	Put			0.24000	0.00024	0,130	13.42	0.00	0	50
R2035 On 03/02/2022 Bond Future	11.39	Call			7,036.99000	7.03699	6,951,220	13.50	0.00	0	
R2035 On 03/02/2022 Bond Future	11.39	Put			0.13000	0.00013	0,070	13.50	0.00	0	68
R2035 On 03/02/2022 Bond Future	10.35	Call			1,030.75000	1.03075	942,850	11.26	0.00	0	1,60
R2035 On 03/02/2022 Bond Future	11.22	Put			0.72000	0.00072	0,440	13.26	0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Call			6,090.00000	6.09000	6,004,040	13.28	0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Put			0.65000	0.00065	0,400	13.28	0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Call			6,149.62000	6.14962	6,063,670	13.30	0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Put			0.60000	0.00060	0,360	13.30	0.00	0	
R2035 On 03/02/2022 Bond Future	10.24	Call			619.09000	0.61909	544,660	11.01	0.00	0	50
R2035 On 03/02/2022 Bond Future	11.03	Put			3.94000	0.00394	2,820	12.89	0.00	0	28
R2035 On 03/02/2022 Bond Future	11.05	Call			5,007.89000	5.00789	4,921,200	12.93	0.00	0	
R2035 On 03/02/2022 Bond Future	11.05	Put			3.31000	0.00331	2,330	12.93	0.00	0	1,60
R2035 On 03/02/2022 Bond Future	11.11	Call			5,370.35000	5.37035	5,284,000	13.05	0.00	0	
R2035 On 03/02/2022 Bond Future	11.11	Put			1.95000	0.00195	1,310	13.05	0.00	0	20
R2035 On 03/02/2022 Bond Future	10.34	Put			465.56000	0.46556	464,280	11.24	0.00	0	50
R2035 On 03/02/2022 Bond Future	10.35	Put			442.14000	0.44214	439,950	11.26	0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Call			2,362.10000	2.36210	2,268,070	11.93	0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Put			95.70000	0.09570	87,380	11.93	0.00	0	20
R2035 On 03/02/2022 Bond Future	10.65	Call			2,594.24000	2.59424	2,500,930	12.04	0.00	0	
R2035 On 03/02/2022 Bond Future	10.65	Put			73.72000	0.07372	66,120	12.04	0.00	0	68
R2035 On 03/02/2022 Bond Future	9.92	Put			2,347.24000	2.34724	2,415,440	10.33	0.00	0	
R2035 On 03/02/2022 Bond Future	10.10	Call			266.80000	0.26680	218,010	10.72	0.00	0	28
R2035 On 03/02/2022 Bond Future	10.24	Put			754.11000	0.75411	765,390	11.01	0.00	0	
R2035 On 03/02/2022 Bond Future	10.26	Call			685.32000	0.68532	607,880	11.05	0.00	0	20
R2035 On 03/02/2022 Bond Future	10.26	Put			688.16000	0.68816	696,430	11.05	0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Call			988.73000	0.98873	901,740	11.24	0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			330.64000	0.33064	333,880	13.09	0.00	0	
R2035 On 05/05/2022 Bond Future	10.72	Call			3,156.33000	3.15633	3,093,060	11.47	0.00	0	1,20
R2035 On 05/05/2022 Bond Future	10.82	Call			3,578.38000	3.57838	3,512,020	11.63	0.00	0	
R2035 On 05/05/2022 Bond Future	10.72	Put			1,396.73000	1.39673	1,416,900	11.47	0.00	0	
R2035 On 05/05/2022 Bond Future	10.82	Put			1,197.25000	1.19725	1,214,330	11.63	0.00	0	1,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035 On 05/05/2022 Bond Future	11.63	Call			7,525.15000	7.52515	7,445,030	13.08		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			336.12000	0.33612	339,440	13.08		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			7,576.60000	7.57660	7,496,400	13.09		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			7,628.08000	7.62808	7,547,810	13.11		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			325.25000	0.32525	328,420	13.11		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Call			12,717.69000	12.71769	12,634,290	14.46		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Put			58.07000	0.05807	58,110	14.46		0.00	0	1,20
R2035 On 04/08/2022 Bond Future	10.74	Call			3,189.52000	3.18952	3,143,620	10.72		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			2,514.97000	2.51497	2,538,980	10.72		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			825.99000	0.82599	805,090	9.66		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.64	Call			2,851.37000	2.85137	2,807,900	10.63		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			2,798.26000	2.79826	2,824,700	10.63		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.53	Call			452.38000	0.45238	438,770	9.55		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.72	Put			2,569.52000	2.56952	2,594,010	10.70		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			3,154.95000	3.15495	3,109,280	10.71		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			2,542.26000	2.54226	2,566,500	10.71		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			541.16000	0.54116	545,310	12.74		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.72	Call			3,120.28000	3.12028	3,074,860	10.70		0.00	0	
R2035 On 04/08/2022 Bond Future	9.53	Put			7,738.00000	7.73800	7,794,300	9.55		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Put			5,977.79000	5.97779	6,026,800	9.66		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			2,501.03000	2.50103	2,460,400	10.53		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.53	Put			3,138.79000	3.13879	3,168,070	10.53		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			4,678.36000	4.67836	4,624,240	11.13		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			1,639.12000	1.63912	1,654,910	11.13		0.00	0	10
R2035 On 04/08/2022 Bond Future	12.18	Call			9,507.22000	9.50722	9,441,460	12.74		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			4,464.04000	4.46404	4,412,460	10.96		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			2,467.47000	2.46747	2,490,900	10.96		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			4,391.83000	4.39183	4,340,630	10.94		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			2,513.17000	2.51317	2,536,980	10.94		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			4,427.87000	4.42787	4,376,490	10.95		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			2,490.23000	2.49023	2,513,860	10.95		0.00	0	
Total R2035 Option										0.00	0	15,40
Total For R2035										10,063,365,070.65	108,359	139,20
R2037 On 03/02/2022 Bond Future			10.45221	85.56643	10.43907	85.65411		12.21		4,166,657,308.85	48,695	64,70
R2037 On 05/05/2022 Bond Future			10.62883	86.62681	10.61567	86.71240		11.86		441,103,716.52	5,092	74,40
R2037 On 04/08/2022 Bond Future			10.80953	83.51558	10.79804	83.58835		11.96		3,641,529,834.74	43,603	43,60
R2037 On 03/11/2022 Bond Future			10.98684	84.58839	10.97425	84.66616		11.52		0.00	0	
Total R2037 Future										8,249,290,860.11	97,390	182,80
R2037 On 03/02/2022 Bond Future	11.47	Put			0.35000	0.00035	0,200	14.79		0.00	0	

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 03/02/2022 Bond Future	11.45	Call			6,374.51000	6.37451	6,286,660	14.75	0.00	0	
R2037 On 03/02/2022 Bond Future	11.45	Put			0.42000	0.00042	0,250	14.75	0.00	0	
R2037 On 03/02/2022 Bond Future	11.46	Call			6,433.93000	6.43393	6,346,090	14.77	0.00	0	
R2037 On 03/02/2022 Bond Future	11.46	Put			0.38000	0.00038	0,220	14.77	0.00	0	
R2037 On 03/02/2022 Bond Future	11.47	Call			6,493.29000	6.49329	6,405,460	14.79	0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Call			7,756.51000	7.75651	7,674,110	13.81	0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Put			313.55000	0.31355	316,740	13.81	0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Call			7,653.42000	7.65342	7,571,160	13.77	0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Put			324.04000	0.32404	327,370	13.77	0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Call			7,704.95000	7.70495	7,622,620	13.79	0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Put			318.75000	0.31875	322,010	13.79	0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Call			5,233.18000	5.23318	5,174,700	12.47	0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Put			1,425.24000	1.42524	1,439,530	12.47	0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Call			982.98000	0.98298	958,780	10.78	0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Put			5,584.75000	5.58475	5,633,320	10.78	0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			3,153.24000	3.15324	3,105,990	11.85	0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			2,518.17000	2.51817	2,543,200	11.87	0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Call			4,352.11000	4.35211	4,297,550	12.18	0.00	0	1,00
R2037 On 04/08/2022 Bond Future	10.89	Put			2,573.46000	2.57346	2,598,980	11.85	0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			3,188.28000	3.18828	3,140,780	11.86	0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Put			2,545.81000	2.54581	2,571,080	11.86	0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Put			1,800.55000	1.80055	1,818,760	12.18	0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Call			7,659.49000	7.65949	7,594,120	13.38	0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Put			807.27000	0.80727	814,670	13.38	0.00	0	1,00
R2037 On 04/08/2022 Bond Future	10.91	Call			3,223.26000	3.22326	3,175,520	11.87	0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			4,550.56000	4.55056	4,496,890	11.58	0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			2,453.32000	2.45332	2,477,420	11.58	0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Call			4,477.24000	4.47724	4,423,970	11.56	0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			2,499.15000	2.49915	2,523,650	11.56	0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			4,513.70000	4.51370	4,460,230	11.57	0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			2,476.00000	2.47600	2,500,300	11.57	0.00	0	
Total R2037 Option									0.00	0	2,20
Total For R2037									8,249,290,860.11	97,390	185,11
R2040 On 03/02/2022 Bond Future			10.53134	87.95073	10.52818	87.97357		12.78	5,120,755,352.79	58,223	25,50
R2040 On 05/05/2022 Bond Future			10.70107	89.04067	10.69825	89.06054		12.40	1,375,233,148.15	15,445	51,50
R2040 On 04/08/2022 Bond Future			10.87446	85.71097	10.87361	85.71681		12.52	3,419,696,281.06	39,898	36,80
R2040 On 03/11/2022 Bond Future			11.04402	86.81196	11.04251	86.82207		12.05	0.00	0	
Total R2040 Future									9,915,684,782.00	113,566	113,80
R2040 On 03/02/2022 Bond Future	10.60	Call			1,007.47000	1.00747	957,940	12.43	0.00	0	2,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 03/02/2022 Bond Future	10.60	Put			490.72000	0.49072	464,030	12.43		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Call			7,052.41000	7.05241	7,029,450	15.22		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Put			0.25000	0.00025	0,130	15.22		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Call			7,115.68000	7.11568	7,092,720	15.25		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Put			0.23000	0.00023	0,110	15.25		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Call			7,178.87000	7.17887	7,155,920	15.28		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Put			0.21000	0.00021	0,100	15.28		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Call			1,859.01000	1.85901	1,838,910	12.17		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	10.57	Put			2,770.27000	2.77027	2,770,040	12.17		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			357.08000	0.35708	352,990	14.61		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Call			8,333.62000	8.33362	8,309,680	14.63		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Put			351.39000	0.35139	347,320	14.63		0.00	0	
R2040 On 05/05/2022 Bond Future	9.82	Call			271.46000	0.27146	264,440	10.87		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	9.82	Put			6,821.64000	6.82164	6,834,490	10.87		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Call			14,365.35000	14.36535	14,344,210	16.16		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Put			49.84000	0.04984	48,570	16.16		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	11.90	Call			8,223.87000	8.22387	8,199,880	14.59		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Put			362.78000	0.36278	358,660	14.59		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			8,278.78000	8.27878	8,254,820	14.61		0.00	0	
R2040 On 04/08/2022 Bond Future	9.70	Put			9,101.92000	9.10192	9,103,310	11.18		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Call			2,477.50000	2.47750	2,467,020	12.18		0.00	0	40
R2040 On 04/08/2022 Bond Future	11.04	Call			3,692.66000	3.69266	3,681,320	12.57		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Put			3,682.34000	3.68234	3,677,700	12.18		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			2,562.25000	2.56225	2,556,750	12.57		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			3,731.72000	3.73172	3,720,370	12.58		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			2,534.12000	2.53412	2,528,610	12.58		0.00	0	
R2040 On 04/08/2022 Bond Future	9.70	Call			417.14000	0.41714	412,690	11.18		0.00	0	40
R2040 On 04/08/2022 Bond Future	12.24	Call			9,339.81000	9.33981	9,329,420	14.58		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Put			711.12000	0.71112	706,570	14.58		0.00	0	40
R2040 On 04/08/2022 Bond Future	11.03	Call			3,653.77000	3.65377	3,642,440	12.55		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			2,590.64000	2.59064	2,585,150	12.55		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			2,636.63000	2.63663	2,634,210	12.18		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			4,955.02000	4.95502	4,942,480	12.19		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			2,612.21000	2.61221	2,609,780	12.19		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			4,994.87000	4.99487	4,982,300	12.20		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			2,587.99000	2.58799	2,585,530	12.20		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			4,915.30000	4.91530	4,902,770	12.18		0.00	0	
Total R2040 Option										0.00	0	6,90
Total For R2040										9,915,684,782.00	113,566	120,80

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	03/02/2022	Bond Future			10.58530	84.64716	10.57200	84.74535		13.42	1,767,601,995.12	20,882	29,40
R2044	On	05/05/2022	Bond Future			10.74670	85.69615	10.73333	85.79242		13.02	305,849,559.35	3,569	43,18
R2044	On	04/08/2022	Bond Future			10.91130	82.44738	10.89936	82.53116		13.15	1,427,411,489.94	17,313	17,04
R2044	On	03/11/2022	Bond Future			11.07184	83.50649	11.05887	83.59533		12.65	0.00	0	
Total R2044 Future												3,500,863,044.41	41,764	89,63
R2044	On	03/02/2022	Bond Future	11.59	Call			7,001.49000	7.00149	6,903,140	16.19	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put			0.38000	0.00038	0,220	16.19	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call			7,065.35000	7.06535	6,967,020	16.22	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put			0.34000	0.00034	0,200	16.22	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call			7,129.13000	7.12913	7,030,810	16.25	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put			0.31000	0.00031	0,180	16.25	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call			8,200.81000	8.20081	8,108,760	15.38	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put			386.32000	0.38632	390,540	15.38	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call			8,255.88000	8.25588	8,163,730	15.40	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put			380.31000	0.38031	384,430	15.40	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call			8,310.95000	8.31095	8,218,710	15.42	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put			374.39000	0.37439	378,420	15.42	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put			2,494.99000	2.49499	2,521,540	13.27	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call			3,803.87000	3.80387	3,747,200	13.25	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put			2,551.24000	2.55124	2,578,350	13.25	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call			3,844.03000	3.84403	3,787,080	13.26	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put			2,522.98000	2.52298	2,549,810	13.26	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call			3,884.36000	3.88436	3,827,130	13.27	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call			4,958.90000	4.95890	4,897,730	12.80	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put			2,674.59000	2.67459	2,702,260	12.80	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call			4,999.38000	4.99938	4,937,980	12.81	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put			2,649.72000	2.64972	2,677,160	12.81	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call			4,918.54000	4.91854	4,857,600	12.79	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put			2,699.67000	2.69967	2,727,570	12.79	0.00	0	
Total R2044 Option												0.00	0	
Total For R2044												3,500,863,044.41	41,764	89,63
R2048	On	03/02/2022	Bond Future			10.52981	88.14401	10.52152	88.20736		13.16	1,686,018,623.28	19,128	155,27
R2048	On	05/05/2022	Bond Future			10.68313	84.79946	10.67495	84.86043		13.44	840,786,645.90	9,915	55,96
R2048	On	04/08/2022	Bond Future			10.83992	85.88252	10.83331	85.93054		12.89	800,768,616.48	9,324	6,07
R2048	On	03/11/2022	Bond Future			10.99405	82.58860	10.98662	82.64127		13.07	0.00	0	
Total R2048 Future												3,327,573,885.66	38,367	217,25
R2048	On	03/02/2022	Bond Future	10.20	Put			2,586.44000	2.58644	2,632,620	12.09	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call			6,745.50000	6.74550	6,681,880	15.63	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put			0.64000	0.00064	0,370	15.63	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048 On 03/02/2022 Bond Future	11.48	Call			6,811.48000	6.81148	6,747,880	15.67	0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Put			0.59000	0.00059	0,340	15.67	0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Call			6,877.35000	6.87735	6,813,760	15.70	0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Put			0.54000	0.00054	0,300	15.70	0.00	0	
R2048 On 03/02/2022 Bond Future	10.70	Call			1,610.40000	1.61040	1,531,920	13.04	0.00	0	
R2048 On 03/02/2022 Bond Future	10.70	Put			264.50000	0.26450	249,370	13.04	0.00	0	
R2048 On 03/02/2022 Bond Future	10.90	Call			2,876.13000	2.87613	2,803,480	13.60	0.00	0	90
R2048 On 03/02/2022 Bond Future	10.90	Put			65.86000	0.06586	56,560	13.60	0.00	0	
R2048 On 03/02/2022 Bond Future	11.00	Call			3,555.99000	3.55599	3,486,840	13.90	0.00	0	1,40
R2048 On 03/02/2022 Bond Future	11.00	Put			30.37000	0.03037	24,570	13.90	0.00	0	
R2048 On 03/02/2022 Bond Future	10.30	Call			161.04000	0.16104	128,730	12.17	0.00	0	1,30
R2048 On 03/02/2022 Bond Future	10.30	Put			1,884.86000	1.88486	1,915,900	12.17	0.00	0	
R2048 On 03/02/2022 Bond Future	10.40	Call			350.14000	0.35014	299,460	12.38	0.00	0	10
R2048 On 03/02/2022 Bond Future	10.40	Put			1,288.32000	1.28832	1,300,990	12.38	0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Call			653.99000	0.65399	587,430	12.58	0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Call			0.40000	0.00040	0,170	12.27	0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Put			5,845.79000	5.84579	5,908,910	12.27	0.00	0	
R2048 On 03/02/2022 Bond Future	10.00	Call			6.98000	0.00698	4,090	12.18	0.00	0	
R2048 On 03/02/2022 Bond Future	10.00	Put			4,164.03000	4.16403	4,224,490	12.18	0.00	0	
R2048 On 03/02/2022 Bond Future	10.20	Call			64.43000	0.06443	47,260	12.09	0.00	0	90
R2048 On 03/02/2022 Bond Future	10.50	Put			818.83000	0.81883	815,620	12.58	0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			404.69000	0.40469	404,940	15.71	0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Call			8,063.08000	8.06308	8,002,450	15.67	0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			417.65000	0.41765	417,990	15.67	0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			8,119.50000	8.11950	8,058,830	15.69	0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			411.16000	0.41116	411,460	15.69	0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			8,175.86000	8.17586	8,115,140	15.71	0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			3,815.20000	3.81520	3,779,300	12.89	0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			2,619.00000	2.61900	2,631,120	12.89	0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			3,733.53000	3.73353	3,697,950	12.87	0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			2,679.25000	2.67925	2,691,690	12.87	0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			3,774.27000	3.77427	3,738,530	12.88	0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			2,648.98000	2.64898	2,661,260	12.88	0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			2,821.07000	2.82107	2,834,810	13.41	0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			5,102.11000	5.10211	5,063,050	13.42	0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			2,795.95000	2.79595	2,809,560	13.42	0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			5,017.18000	5.01718	4,978,390	13.39	0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			2,846.12000	2.84612	2,860,000	13.39	0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			5,059.73000	5.05973	5,020,800	13.41	0.00	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
Total R2048 Option												0.00	0	4,60
Total For R2048												3,327,573,885.66	38,367	221,85
R209	On	03/02/2022	Bond Future			10.25100	72.69813	10.23278	72.80354		12.33	832,466,286.63	11,451	5,46
R209	On	05/05/2022	Bond Future			10.41196	70.45673	10.39355	70.56081		12.52	528,284,561.54	7,498	18,46
R209	On	04/08/2022	Bond Future			10.57156	71.38837	10.55455	71.48237		12.02	203,242,689.39	2,847	1,56
R209	On	03/11/2022	Bond Future			10.73715	69.16296	10.71891	69.26148		12.12	0.00	0	
Total R209 Future												1,563,993,537.56	21,796	25,45
R209	On	03/02/2022	Bond Future	11.04	Put			2.17000	0.00217	1,590	14.48	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			4,361.69000	4.36169	4,255,610	14.43	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			2.59000	0.00259	1,920	14.43	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			4,414.35000	4.41435	4,308,320	14.45	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			2.37000	0.00237	1,750	14.45	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			4,466.98000	4.46698	4,360,990	14.48	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put			343.47000	0.34347	351,260	14.28	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call			447.01000	0.44701	421,190	11.27	0.00	0	8,56
R209	On	05/05/2022	Bond Future	9.75	Put			4,225.98000	4.22598	4,304,240	11.27	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Call			1,435.01000	1.43501	1,380,740	12.19	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call			5,934.28000	5.93428	5,838,130	14.26	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Put			2,254.06000	2.25406	2,303,870	12.19	0.00	0	9,00
R209	On	05/05/2022	Bond Future	10.75	Call			3,027.58000	3.02758	2,949,140	12.85	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put			1,050.57000	1.05057	1,076,210	12.85	0.00	0	3,00
R209	On	05/05/2022	Bond Future	11.44	Put			348.97000	0.34897	356,900	14.26	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call			5,979.05000	5.97905	5,882,760	14.28	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call			8,451.86000	8.45186	8,350,400	15.29	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put			136.07000	0.13607	138,690	15.29	0.00	0	12,00
R209	On	05/05/2022	Bond Future	11.43	Call			5,889.63000	5.88963	5,793,630	14.24	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put			354.64000	0.35464	362,720	14.24	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			2,351.05000	2.35105	2,389,160	11.85	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call			2,488.15000	2.48815	2,432,940	11.83	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			2,402.76000	2.40276	2,441,550	11.83	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			2,517.47000	2.51747	2,461,920	11.84	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			2,376.89000	2.37689	2,415,340	11.84	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			2,546.75000	2.54675	2,490,860	11.85	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			3,873.38000	3.87338	3,808,510	12.38	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			2,219.94000	2.21994	2,253,590	12.38	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call			3,808.55000	3.80855	3,744,200	12.35	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			2,259.72000	2.25972	2,293,890	12.35	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call			3,840.79000	3.84079	3,776,180	12.36	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			2,239.63000	2.23963	2,273,540	12.36	0.00	0	

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 R209 Option												0.00	0	32,62
Total For R209												1,563,993,537.56	21,796	58,11
R210	On	03/02/2022	Bond Future			213.76256	213.76256	213.75530	213.75530			0.00	0	1,12
R210	On	05/05/2022	Bond Future			213.59222	213.59222	213.57691	213.57691			0.00	0	1,03
R210	On	04/08/2022	Bond Future			216.46752	216.46752	216.41745	216.41745			0.00	0	26
R210	On	03/11/2022	Bond Future			216.37537	216.37537	216.33426	216.33426			0.00	0	
Total R210 Future												0.00	0	2,43
Total For R210												0.00	0	2,43
R213	On	03/02/2022	Bond Future			9.63897	87.40015	9.58076	87.71121		9.48	67,735,116.25	775	19,48
R213	On	05/05/2022	Bond Future			9.82520	84.93117	9.76509	85.24297		9.65	65,821,656.75	775	11,18
R213	On	04/08/2022	Bond Future			10.01785	86.01845	9.95776	86.32066		9.21	0.00	0	
R213	On	03/11/2022	Bond Future			10.21214	83.60794	10.14859	83.91799		9.24	0.00	0	
Total R213 Future												133,556,773.00	1,550	30,63
R213	On	03/02/2022	Bond Future	8.63	Call			0.00000	0.00000	0,000	8.57	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			5,295.50000	5.29550	5,606,560	8.57	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			4.93000	0.00493	6,050	10.50	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			5,240.01000	5.24001	4,928,950	11.07	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			0.16000	0.00016	0,160	11.07	0.00	0	43
R213	On	03/02/2022	Bond Future	10.67	Call			5,584.18000	5.58418	5,273,120	11.19	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			36.94000	0.03694	48,480	9.92	0.00	0	43
R213	On	03/02/2022	Bond Future	10.15	Call			2,991.03000	2.99103	2,683,040	10.27	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			11.37000	0.01137	14,440	10.27	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			3,091.51000	3.09151	2,782,980	10.31	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put			2,364.33000	2.36433	2,665,070	8.63	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			3,493.98000	3.49398	3,184,040	10.50	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			50.14000	0.05014	66,060	9.85	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			2,098.80000	2.09880	1,802,450	9.87	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			46.50000	0.04650	61,210	9.87	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			2,147.25000	2.14725	1,849,770	9.89	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			0.07000	0.00007	0,070	11.19	0.00	0	20
R213	On	03/02/2022	Bond Future	10.00	Call			2,244.74000	2.24474	1,945,220	9.92	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Put			1,994.58000	1.99458	2,285,730	8.65	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			531.29000	0.53129	363,060	9.21	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			535.36000	0.53536	678,190	9.21	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			1,150.73000	1.15073	901,200	9.50	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			9.64000	0.00964	12,170	10.31	0.00	0	20
R213	On	03/02/2022	Bond Future	9.96	Call			2,050.52000	2.05052	1,755,380	9.85	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			0.12000	0.00012	0,020	8.58	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			4,318.27000	4.31827	4,629,230	8.58	0.00	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
R213	On	03/02/2022	Bond Future	9.15	Call		16.02000	0.01602	5,700	8.63	0.00	0	2
R213	On	03/02/2022	Bond Future	9.76	Put		197.61000	0.19761	259,140	9.50	0.00	0	10
R213	On	03/02/2022	Bond Future	9.98	Put		43.08000	0.04308	56,660	9.89	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call		33.52000	0.03352	13,610	8.65	0.00	0	4
R213	On	05/05/2022	Bond Future	10.63	Put		409.05000	0.40905	456,240	10.39	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		4,797.25000	4.79725	4,531,930	10.40	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		402.21000	0.40221	448,690	10.40	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		4,839.01000	4.83901	4,572,980	10.42	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		395.48000	0.39548	441,250	10.42	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		4,755.55000	4.75555	4,490,940	10.39	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		2,093.41000	2.09341	1,943,870	9.13	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		2,486.58000	2.48658	2,639,250	9.13	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		2,118.54000	2.11854	1,967,920	9.14	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		2,461.01000	2.46101	2,612,600	9.14	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		2,143.83000	2.14383	1,992,130	9.14	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		2,435.65000	2.43565	2,586,160	9.14	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Call		3,300.10000	3.30010	3,118,710	9.32	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		2,226.27000	2.22627	2,354,930	9.32	0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put		2,167.21000	2.16721	2,293,320	9.34	0.00	0	
R213	On	03/11/2022	Bond Future	9.13	Call		780.19000	0.78019	710,060	8.51	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		5,958.82000	5.95882	6,198,740	8.51	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		2,290.53000	2.29053	2,143,980	9.07	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		3,120.31000	3.12031	3,283,810	9.07	0.00	0	20
R213	On	03/11/2022	Bond Future	10.38	Call		3,328.15000	3.32815	3,145,910	9.33	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,206.24000	2.20624	2,334,050	9.33	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		3,356.61000	3.35661	3,173,520	9.34	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		2,186.66000	2.18666	2,313,620	9.34	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		3,385.17000	3.38517	3,201,230	9.34	0.00	0	
Total R213 Option											0.00	0	3,45
Total For R213											133,556,773.00	1,550	34,05
R214	On	03/02/2022	Bond Future			10.52999	70.02639	10.52674	70.04594	13.29	671,062,895.37	9,583	11,86
R214	On	05/05/2022	Bond Future			10.68494	67.59712	10.68200	67.61440	13.54	557,270,657.28	8,244	16,66
R214	On	04/08/2022	Bond Future			10.84320	68.46044	10.84207	68.46693	13.00	91,531,608.28	1,337	1,33
R214	On	03/11/2022	Bond Future			10.99890	66.07451	10.99716	66.08428	13.17	0.00	0	
Total R214 Future											1,319,865,160.93	19,164	29,85
R214	On	03/02/2022	Bond Future	11.39	Call		4,896.81000	4.89681	4,876,800	15.36	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1.10000	0.00110	0,640	15.36	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		4,950.10000	4.95010	4,930,120	15.39	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1.01000	0.00101	0,580	15.39	0.00	0	

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	03/02/2022	Bond Future	11.41	Call			5.00332000	5.00332	4,983,370	15.42	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			0.92000	0.00092	0,520	15.42	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			376.14000	0.37614	372,560	15.58	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			6,164.21000	6.16421	6,143,370	15.61	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put			370.41000	0.37041	366,850	15.61	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			6,209.47000	6.20947	6,188,650	15.63	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			364.77000	0.36477	361,230	15.63	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call			6,118.97000	6.11897	6,098,110	15.58	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call			2,934.79000	2.93479	2,924,520	12.97	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			2,206.23000	2.20623	2,202,450	12.97	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			2,966.94000	2.96694	2,956,650	12.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			2,181.97000	2.18197	2,178,170	12.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			2,999.05000	2.99905	2,988,750	12.99	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			2,157.73000	2.15773	2,153,920	12.99	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			2,142.71000	2.14271	2,141,190	13.28	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			4,066.41000	4.06641	4,055,150	13.26	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			2,183.56000	2.18356	2,182,070	13.26	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			4,099.53000	4.09953	4,088,260	13.27	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			2,163.05000	2.16305	2,161,550	13.27	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			4,132.76000	4.13276	4,121,470	13.28	0.00	0	
Total R214 Option												0.00	0	
Total For R214											1,319,865,160.93	19,164	29,85	
Total for Bond											65,418,762,983.25	726,053	1,491,05	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
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			821.00300	821.00300	822.52300	822.52300				4,219,955,420.00	514	4
GOVI On 05/05/2022 GOVI			831.15900	831.15900	832.66900	832.66900				5,419,156,680.00	652	94
GOVI On 04/08/2022 GOVI			842.02200	842.02200	843.41900	843.41900				0.00	0	
GOVI On 03/11/2022 GOVI			852.95100	852.95100	854.40200	854.40200				0.00	0	
Total GOVI Future										9,639,112,100.00	1,166	98
GOVI On 03/02/2022 GOVI	792.74	Call			297,830.00000	29.78300	282,630,000			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			297,730.00000	29.77300	282,530,000			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			297,630.00000	29.76300	282,430,000			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			444,390.00000	44.43900	429,290,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	05/05/2022	GOVI	788.24	Call			444,290.00000	44.42900	429,190,000		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			444,190.00000	44.41900	429,090,000		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			241,390.00000	24.13900	227,420,000		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			241,590.00000	24.15900	227,620,000		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			241,490.00000	24.14900	227,520,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call			339,720.00000	33.97200	325,210,000		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			339,920.00000	33.99200	325,410,000		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			339,820.00000	33.98200	325,310,000		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												9,639,112,100.00	1,166	98
Total for GOVI												9,639,112,100.00	1,166	98
AL37	On	03/02/2022	Index Future			816.00600	816.00600	818.41900	818.41900			0.00	0	
AL37	On	05/05/2022	Index Future			826.10100	826.10100	828.51400	828.51400			0.00	0	
AL37	On	04/08/2022	Index Future			836.89700	836.89700	839.21100	839.21100			0.00	0	
AL37	On	03/11/2022	Index Future			847.76100	847.76100	850.13900	850.13900			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/02/2022	Index Future			934.68500	934.68500	937.30300	937.30300			0.00	0	
AL7T	On	05/05/2022	Index Future			946.24700	946.24700	948.86400	948.86400			0.00	0	
AL7T	On	04/08/2022	Index Future			958.61400	958.61400	961.11400	961.11400			0.00	0	
AL7T	On	03/11/2022	Index Future			971.05700	971.05700	973.63000	973.63000			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/02/2022	Index Future			832.06800	832.06800	833.56300	833.56300			366,109,920.00	44	12
ALBI	On	05/05/2022	Index Future			842.36100	842.36100	843.84400	843.84400			370,638,840.00	44	9
ALBI	On	04/08/2022	Index Future			853.37000	853.37000	854.73900	854.73900			0.00	0	
ALBI	On	03/11/2022	Index Future			864.44700	864.44700	865.86900	865.86900			0.00	0	
Total ALBI Future												736,748,760.00	88	21
Total For ALBI												736,748,760.00	88	21
IGOV	On	03/02/2022	Index Future			304.97000	304.97000	304.90700	304.90700			1,094,842,300.00	359	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IGOV On 05/05/2022 Index Future			308.81800	308.81800	308.74300	308.74300				1,108,656,620.00	359	46
IGOV On 04/08/2022 Index Future			312.92900	312.92900	312.80400	312.80400				0.00	0	
IGOV On 03/11/2022 Index Future			317.06500	317.06500	316.95100	316.95100				0.00	0	
Total IGOV Future										2,203,498,920.00	718	46
Total For IGOV										2,203,498,920.00	718	46
Total for Index										2,940,247,680.00	806	71
JIBAR f On 16/02/2022 Jibar Future			4.20500	95.79500	4.19500	95.80500				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.25500	95.74500	4.26500	95.73500				0.00	0	
JIBAR f On 20/04/2022 Jibar Future			4.66000	95.34000	4.61000	95.39000				0.00	0	
JIBAR f On 18/05/2022 Jibar Future			4.71000	95.29000	4.67000	95.33000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			5.07500	94.92500	5.04500	94.95500				0.00	0	
JIBAR f On 20/07/2022 Jibar Future			5.14000	94.86000	5.12000	94.88000				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			5.55000	94.45000	5.52000	94.48000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			6.05500	93.94500	6.01500	93.98500				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			6.39000	93.61000	6.35000	93.65000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			6.60500	93.39500	6.56000	93.44000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			6.79500	93.20500	6.76500	93.23500				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			6.92500	93.07500	6.89500	93.10500				0.00	0	
Total Jibar Future										0.00	0	21
Total For JIBAR FUTURE										0.00	0	21
Total for Jibar										0.00	0	21
Total for Derivatives :										77,998,122,763.25	728,025	1,492,97
ABCPI3 On 07/12/2023 Spot Bond			2.76000	315.44294	2.76000	315.39434				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.67131				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.82147				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.75367	9.65000	100.72759				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			10.83500	92.03632	10.83500	92.00964				0.00	0	
Total ABF005 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 ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.95472				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.66448				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.19456				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.77753				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.54534				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.19632				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.53373				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	101.02636				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	101.73981				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.63707				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN28 On 29/08/2023 Spot Bond					0.00000	101.37788				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.50444				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN31 On 29/08/2028 Spot Bond					0.00000	102.43755				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN31 On 15/11/2023 Spot Bond					0.00000	101.61443				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN31 On 15/11/2024 Spot Bond					0.00000	102.15962				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN31 On 07/02/2022 Spot Bond					0.00000	101.09203				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN31 On 07/02/2024 Spot Bond					0.00000	101.72815				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN31 On 07/02/2026 Spot Bond					0.00000	100.99715				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN31 On 07/02/2029 Spot Bond					0.00000	102.45759				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN31 On 23/04/2022 Spot Bond					0.00000	100.00945				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN31 On 16/09/2022 Spot Bond					0.00000	100.83353				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN41 On 16/09/2024 Spot Bond					0.00000	101.02068				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.91076				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.21794				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.18337				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.18825				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.19178				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.50322				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.81780				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.85702				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.61183				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.36500				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.46822				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.25237				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.09176				0.00	0	
Total ABJ01 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 ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.86656				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.03750				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.88135				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	147.85525				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	32.35497	100.00000	32.28004				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.05000	3.05000	3.05000	153.47672				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.85000	3.85000	3.85000	204.45302				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.51000	4.51000	4.51000	229.47775				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.82000	6.82000	6.82000	104.14031				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.62000	7.62000	7.62000	112.64398				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.26000	103.26013	5.26000	103.24549				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.35000	105.43663	5.35000	105.42125				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.31000	112.25807	7.31000	112.23581				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.88500	114.84549	7.88500	114.82097				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.79000	109.66943	5.79000	109.65215				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.70500	107.55080	7.70500	107.52834				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	14.17400	100.00000	14.14228				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.08000	319.23986	2.08000	319.19657				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.35500	175.36408	1.35500	175.34375				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.49500	10.49500	10.49500	101.42128				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.68769				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.66709				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.43539				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL193 On 20/09/2022 Spot Bond					0.00000	100.66531				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.66531				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.68287				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.68287				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	170.27916				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	173.24973				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.63233				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.54575				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.10270				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.34240				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.22863				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.45596				0.00	0	
Total AGL02 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 AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	101.88231				0.00	0	500,000,00
Total AGL03 SPOT										0.00	0	500,000,00
Total For AGL03										0.00	0	500,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.00300				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.36018				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.06270				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.48265				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.13550				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.14022				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			7.92000	99.50563	7.92000	99.48428				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.14749				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.17171				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.20190				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.11846				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.01018				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.51000	109.19145	6.51000	109.17244				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.94710				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.06424				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.13630				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.92694				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	101.10389				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.47685				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	101.06415				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	101.13619				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.63994				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7A On 21/08/2025 Spot Bond					0.00000	101.14779				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.99209				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.10017				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.07315				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.17220				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.13799				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.78369				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.69385				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.59000	107.66211	7.59000	107.64008				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.01000	104.10614	8.01000	104.08356				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.63500	93.04919	11.63500	93.02013				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.88000	183.77314	5.88000	183.72940				0.00	0	
Total AIRL01 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 AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.95576				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.50027				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.01719				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.72688				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.73528				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.18868				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.51886				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.86000	244.10063	4.86000	244.04921				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.36000	211.96263	5.36000	211.91514				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.33000	175.35004	2.33000	175.32502				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.37500	175.34939	2.37500	175.32416				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.72000	194.86266	4.72000	194.82235				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.73653				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.47750				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.88000	112.36549	4.88000	112.34190				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.57970				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.58817				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.64429				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	105.39849				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.92746				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.73449				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.58104				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.12434				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN27: On 20/08/2048 Spot Bond					0.00000	101.08582				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	101.06064				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.76140				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.49369				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	100.62614				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	100.96935				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			4.55500	4.55500	4.55500	106.78175				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.00500	5.00500	5.00500	100.34916				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.59389				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.67561				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.25104				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.94486				0.00	0	
Total ASN335 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 ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			4.99000	110.81601	4.99000	110.79243				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.63641				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.57965				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.61520				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.61062				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.61062				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.93987				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.72920				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.59923				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.62089				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.09911				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.69078				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2022 Spot Bond					0.00000	100.69078				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	101.11656				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	100.60439				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.97406				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	100.64878				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.60026				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.70338				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond					0.00000	100.80826				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 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	
ASN420 On 20/12/2024 Spot Bond					0.00000	103.92351				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	100.53512				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45(On 23/06/2025 Spot Bond					0.00000	100.55162				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	100.73550				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	101.26861				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	104.12951				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.14751				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.14886				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	99.89715				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	104.46734				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	99.94727				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	99.93784				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	100.60270				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	100.87991				0.00	0	500,000,00
Total ASN480 SPOT										0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN480										0.00	0	500,000,00
ASN48: On 25/08/2025 Spot Bond					0.00000	115.69400				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	104.35519				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.60070				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.62269				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.62269				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.58566				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.31500	99.70655	9.31500	99.68161				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.49500	99.59943	8.49500	99.57667				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.04500	98.19558	9.04500	98.17172				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.04500	98.19558	9.04500	98.17172				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	99.92748	9.10000	99.90331				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	99.91236	11.05000	99.88316				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			11.00000	99.91274	11.00000	99.88367				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	99.91661	10.50000	99.88882				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	99.91661	10.50000	99.88882				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	100.43207				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54(On 31/01/2030 Spot Bond					0.00000	99.93978				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54(On 28/11/2022 Spot Bond					0.00000	101.38688				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54(On 31/07/2023 Spot Bond			10.60000	99.91584	10.60000	99.88780				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.47000	99.94409	10.47000	99.88914				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.55000	99.91622	10.55000	99.88831				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56(On 05/02/2024 Spot Bond					0.00000	99.87824				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56(On 24/04/2025 Spot Bond					0.00000	100.01887				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56: On 04/09/2024 Spot Bond					0.00000	100.85505				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.29719				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.57968				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.64225				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	101.28823				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.85497				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	101.61636				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	99.92428	9.22000	99.90207				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.25917				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.16236				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.01069				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.01618				0.00	0	
Total ASN601 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 ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.17109				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	98.47376				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	99.92620				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	100.56779				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	99.79273				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.62995				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.34236				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.55993				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.59681				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.20705				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	99.91762				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.69313				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN633 On 20/06/2026 Spot Bond					0.00000	100.76082				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	100.97820				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 06/05/2024 Spot Bond					0.00000	99.84692				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	100.82445				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.27207				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	100.52820				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 11/02/2022 Spot Bond					0.00000	100.93355				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN660 On 27/02/2023 Spot Bond					0.00000	100.98819				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN665 On 19/08/2025 Spot Bond					0.00000	101.21194				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	100.41841				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	100.49837				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 20/06/2026 Spot Bond					0.00000	100.72892				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.75979				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.21478				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.04429				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.51188				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.94054				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	99.93047				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.31545				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.92694				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.65683				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.66198				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.58997				0.00	0	
Total ASN703 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 ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.28543				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.60925				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.30591				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.53549				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.95869				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.36271				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.40372				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.76941				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.15915				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.90743				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	99.93295				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.09763				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.53351				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 18/02/2022 Spot Bond					0.00000	100.92688				0.00	0	
Total ASN740 SPOT										0.00	0	
Total For ASN740										0.00	0	
ASN74: On 22/02/2022 Spot Bond					0.00000	100.94521				0.00	0	
Total ASN741 SPOT										0.00	0	
Total For ASN741										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.63106				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.64137				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	101.57960				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	99.93647				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75: On 28/02/2022 Spot Bond					0.00000	100.84489				0.00	0	
Total ASN754 SPOT										0.00	0	
Total For ASN754										0.00	0	
ASN75: On 28/02/2022 Spot Bond					0.00000	100.82424				0.00	0	
Total ASN755 SPOT										0.00	0	
Total For ASN755										0.00	0	
ASN75: On 28/02/2022 Spot Bond					0.00000	100.85284				0.00	0	
Total ASN757 SPOT										0.00	0	
Total For ASN757										0.00	0	
ASN75: On 31/05/2022 Spot Bond					0.00000	100.85446				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN75(On 01/03/2022 Spot Bond					0.00000	100.81471				0.00	0	
Total ASN759 SPOT										0.00	0	
Total For ASN759										0.00	0	
ASN76(On 01/03/2022 Spot Bond					0.00000	100.83033				0.00	0	
Total ASN760 SPOT										0.00	0	
Total For ASN760										0.00	0	
ASN76(On 10/03/2022 Spot Bond					0.00000	100.66635				0.00	0	
Total ASN761 SPOT										0.00	0	
Total For ASN761										0.00	0	
ASN76(On 17/03/2022 Spot Bond					0.00000	100.60467				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN76(On 22/03/2022 Spot Bond					0.00000	100.54263				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN76(On 21/12/2026 Spot Bond					0.00000	100.79067				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77(On 21/12/2026 Spot Bond					0.00000	100.74607				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77(On 22/03/2022 Spot Bond					0.00000	100.55581				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN77(On 29/03/2022 Spot Bond					0.00000	100.43961				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN77(On 05/04/2022 Spot Bond					0.00000	100.30089				0.00	0	
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN77(On 11/04/2022 Spot Bond					0.00000	100.27901				0.00	0	
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN78(On 11/04/2022 Spot Bond					0.00000	100.24042				0.00	0	
Total ASN780 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 ASN780										0.00	0	
ASN78 On 11/04/2022 Spot Bond					0.00000	100.23250				0.00	0	
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
ASN78 On 13/04/2022 Spot Bond					0.00000	100.19915				0.00	0	
Total ASN782 SPOT										0.00	0	
Total For ASN782										0.00	0	
ASN78 On 21/12/2026 Spot Bond			8.74884	8.74884	8.74884	107.90634				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN78 On 19/04/2022 Spot Bond					0.00000	100.11270				0.00	0	
Total ASN784 SPOT										0.00	0	
Total For ASN784										0.00	0	
ASN78 On 25/04/2022 Spot Bond					0.00000	100.04226				0.00	0	
Total ASN785 SPOT										0.00	0	
Total For ASN785										0.00	0	
ASN78 On 28/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN787 SPOT										0.00	0	
Total For ASN787										0.00	0	
ASN78 On 28/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.54000	103.93646	4.54000	103.92362				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.20126	9.30000	103.17534				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	101.68004				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.97342				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.02793				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.40536				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.64500	101.00953	6.64500	100.99139				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.33533				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.93775				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.39027				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.03897				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.62487				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.71000	8.71000	8.71000	103.55093				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.10500	11.10500	11.10500	107.45869				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.56949				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.50185				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.54720				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.54753				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.55368				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.80817				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.47161				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.62269				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.66145				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.64254				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	100.81385				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.62401				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.66053				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.70203				0.00	0	
Total BAYA86 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 BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.85416				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	100.81712				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.76164				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.83459				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.60675				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.62457				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.60636				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.75152				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.11532				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.76999				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	100.75230				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.10053				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.78883				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	100.75184				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.05000	8.05000	8.05000	102.57070				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	99.80716				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.31388				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.83878				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.13464				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.80471				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.58598				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.67741				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL07 On 03/09/2022 Spot Bond			7.50000	107.23796	7.50000	107.21614				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.13095				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.16991				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.33563				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.76339				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.55043				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.56998				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	103.40095				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.03011				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.45435				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.25000	107.55218	6.25000	107.53389				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.71229				0.00	0	
Total BID12 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 BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.31372				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.15818				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.03639				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.93063				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.27556				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.43700				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.12400				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	67.74500				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	53.64900				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.84487				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	100.39276				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.44649				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1(On 19/11/2022 Spot Bond					0.00000	100.97116				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2(On 19/11/2024 Spot Bond					0.00000	100.74574				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2(On 26/02/2023 Spot Bond					0.00000	101.17402				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2(On 16/07/2023 Spot Bond					0.00000	100.29992				0.00	0	300,000,00
Total BPPF23 SPOT										0.00	0	300,000,00
Total For BPPF23										0.00	0	300,000,00
BPPF2(On 03/08/2022 Spot Bond					0.00000	99.89658				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2(On 12/10/2023 Spot Bond					0.00000	100.38953				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2(On 03/11/2022 Spot Bond					0.00000	99.90409				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3(On 03/11/2023 Spot Bond					0.00000	99.90031				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3(On 24/08/2022 Spot Bond					0.00000	100.89328				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3(On 24/08/2024 Spot Bond					0.00000	101.04190				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3(On 03/11/2022 Spot Bond					0.00000	99.91260				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.47485				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	98.70728				0.00	0	100,000,00
Total CBL29 SPOT										0.00	0	100,000,00
Total For CBL29										0.00	0	100,000,00
CBL30 On 02/11/2024 Spot Bond					0.00000	101.17588				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.62500	107.67990	7.62500	107.65776				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.79500	109.60441	7.79500	109.58138				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.39500	111.60848	8.39500	111.58313				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.81500	9.81500	9.81500	101.13945				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.84592				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.67159				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.26930				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.35738				0.00	0	
Total CGR47 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 CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.03512				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.03900				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	109.41484	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	100.36594				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.36000	109.98295	7.36000	109.96100				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	112.81829	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	99.77193				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.01657				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.95498				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN375 On 20/03/2024 Spot Bond			10.98000	102.95898	10.98000	102.92859				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38(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	
CLN38(On 20/09/2024 Spot Bond			6.50000	117.53786	6.50000	113.40500				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38(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	
CLN39(On 20/09/2022 Spot Bond					0.00000	100.62611				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	101.17455				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	101.16458				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45(On 31/01/2022 Spot Bond			2.30000	175.35046	2.30000	175.32560				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.75000	142.06091	5.75000	142.02783				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45(On 31/01/2025 Spot Bond			6.19000	140.29385	6.19000	140.25955				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN46(On 13/03/2022 Spot Bond			6.71000	104.18031	6.71000	104.16132				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46(On 14/03/2022 Spot Bond					0.00000	100.82505				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN46: On 28/03/2022 Spot Bond					0.00000	100.55959				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46: On 28/03/2022 Spot Bond					0.00000	100.58489				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47: On 19/11/2022 Spot Bond					0.00000	101.31523				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN48: On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48: On 28/07/2022 Spot Bond			6.51000	101.30464	6.51000	101.26076				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49: On 28/03/2022 Spot Bond					0.00000	100.58083				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49: On 20/06/2022 Spot Bond					0.00000	100.72829				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49: On 29/08/2022 Spot Bond					0.00000	101.02838				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49: On 04/09/2024 Spot Bond			6.91000	111.44350	6.91000	111.42259				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond					0.00000	102.60712				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50: On 11/10/2022 Spot Bond					0.00000	100.27899				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.29402				0.00	0	
Total CLN502 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 CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.79013				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	100.37727				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.86852				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	100.54497				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	97.52411				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	103.69134	9.96000	103.66350				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	102.44445	10.01000	102.41696				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	101.11222				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	100.74588	9.60000	100.72041				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.73275				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.93512				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	103.56554	9.20000	103.53982				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	100.57364				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.31195				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.19489				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.27199				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	100.73275				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.67777				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.15496				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.27500	103.41012	9.27500	103.38423				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.29535				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.03013				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.19470				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN54 On 20/12/2023 Spot Bond					0.00000	149.91800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.95581				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.09833				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.74500	109.06010	8.74500	109.03474				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.79500	106.79953	8.79500	106.77414				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.88500	106.15976	8.88500	106.13428				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	311.94705				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	101.20604				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	101.17086				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	101.05767				0.00	0	
Total CLN558 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.21491				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	120.12700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.23969				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	102.01306	10.19000	102.00993				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.74500	106.61446	8.74500	106.58926				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.26698				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.98305				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.29827				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.86361				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.16604				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			8.97500	105.26363	8.97500	105.23811				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.23317				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.17235				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.70827				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.73951				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.14868				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.41775				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.21361				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.90047				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.79585				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.13550				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.87669				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.82167				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN587 On 10/06/2026 Spot Bond					0.00000	100.79487				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	100.65876				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.62182				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.55619				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.36935				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.17000	144.26094	4.17000	117.06216				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.04023				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN594 On 27/06/2022 Spot Bond					0.00000	100.47252				0.00	0	
Total CLN594 SPOT										0.00	0	
Total For CLN594										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.04023				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.59606				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.39499				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.72692				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.72692				0.00	0	
Total CLN599 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.62182				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.62182				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	100.75000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	104.15425				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	101.17856				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	101.10868				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	101.65454				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.17040				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	101.05498				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	102.27787	9.32000	102.25228				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.01389				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.47890				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.82756				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	101.01904				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.27542				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.44476				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	96.98800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.96342				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.05864				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.97664				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	99.98574				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	99.98586				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62: On 28/04/2022 Spot Bond					0.00000	100.04516				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN62: On 20/12/2024 Spot Bond					0.00000	95.04600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62: On 25/01/2023 Spot Bond					0.00000	100.03067				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62: On 25/01/2023 Spot Bond			6.49000	102.44711	6.49000	102.42905				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62: On 19/08/2025 Spot Bond					0.00000	101.27407				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62: On 31/07/2034 Spot Bond					0.00000	89.73895				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62: On 31/07/2034 Spot Bond			11.85000	63.10547	11.85000	83.15842				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62: On 20/11/2022 Spot Bond					0.00000	101.03599				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63: On 19/08/2025 Spot Bond			9.44500	104.33352	9.44500	104.30736				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	101.26842				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63: On 21/11/2022 Spot Bond					0.00000	101.04555				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63: On 09/10/2034 Spot Bond					0.00000	100.35529				0.00	0	
Total CLN633 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	101.26300				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	103.04712				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	101.01005				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.26277				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2022 Spot Bond					0.00000	101.24800				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.37569				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.15099				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	101.01545				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.61042				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2022 Spot Bond					0.00000	99.93897				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.61145				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.41499				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.92396				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.26277				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	101.01785				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	101.26277				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.43900				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.75496				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.31383				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.23424				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.09200				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN666 On 20/12/2024 Spot Bond					0.00000	118.68200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	143.40100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	101.21197				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	100.46977				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	101.51114				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	105.74786				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.11651				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.00106				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	101.39451				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.77942				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.76198	146.12600	4.76198	118.72818				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.76198	146.12600	4.76198	118.72894				0.00	0	
Total CLN674 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 CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.42273				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.49798				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.60987				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.23047				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	101.44719				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.76506				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.58386				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.59995				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.44258				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.71021				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.71000				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	100.62493				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.49771				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.62507				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.48956				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.89241				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.35354				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	104.78627				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.84037				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	101.05041				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.83476				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	101.61684				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.46506				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN707 On 19/08/2025 Spot Bond					0.00000	101.53559				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.70854				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.61073				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	80.52949				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	80.77512				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.64154				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	101.01505				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.61475				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.61475				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.61475				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	79.55803				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.64118				0.00	0	
Total CLN719 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 CLN719										0.00	0	
CLN721 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.54501				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	78.87062				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.80424				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.58812				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.56556				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.56556				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.57560				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.57560				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.57560				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.57560				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.11481				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	83.16551				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	83.81205				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 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	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.65343				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	101.33718				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	92.95051				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.69324				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.72411				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	111.53600				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	91.58037				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.24395				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.55665				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN74: On 31/01/2030 Spot Bond					0.00000	99.73700				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74: 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	
CLN74: On 31/01/2030 Spot Bond					0.00000	100.20744				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74: On 28/02/2024 Spot Bond					0.00000	101.14862				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74: On 21/12/2022 Spot Bond					0.00000	100.62502				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	99.92837				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74: On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75: On 11/09/2026 Spot Bond					0.00000	100.70242				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75: On 01/10/2026 Spot Bond					0.00000	100.36670				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75: On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75: 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	
CLN75: On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	99.92104				0.00	0	
Total CLN754 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 CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.67252				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.03513				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.00480				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.07974				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.24394				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.04702				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	91.26786				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	99.92104				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.63134				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.61686				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	101.40544				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.23594				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.81297				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.06521				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	99.92564				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.93000	6.93000	6.93000	115.37880				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.01874				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN777 On 31/08/2026 Spot Bond					0.00000	101.23970				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	99.93867				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	99.93813				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	104.64417				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	99.92780				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	99.93541				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	99.93421				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	100.51519				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	100.54456				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	100.51519				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	100.82973				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	100.69773				0.00	0	
Total CLN789 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 CLN789									0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.05000	102.59295	8.05000	102.57070			0.00	0	
Total CLN81 SPOT									0.00	0	
Total For CLN81									0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.81000	107.32217	7.81000	107.29958			0.00	0	
Total COJ05 SPOT									0.00	0	
Total For COJ05									0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.01500	106.16528	10.01500	106.13679			0.00	0	
Total COJ08 SPOT									0.00	0	
Total For COJ08									0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.80000	108.64548	6.80000	108.62552			0.00	0	
Total COJG01 SPOT									0.00	0	
Total For COJG01									0.00	0	
COT01 On 03/04/2023 Spot Bond			7.34500	104.86778	7.34500	104.84700			0.00	0	
Total COT01 SPOT									0.00	0	
Total For COT01									0.00	0	
COT02 On 03/04/2028 Spot Bond			11.80500	96.34226	11.80500	96.31190			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			10.39500	97.10926	10.39500	97.08222			0.00	0	
Total COT03 SPOT									0.00	0	
Total For COT03									0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.71000	9.71000	9.71000	105.16383			0.00	0	
Total CPV01 SPOT									0.00	0	
Total For CPV01									0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.10096			0.00	0	
Total DENG88 SPOT									0.00	0	
Total For DENG88									0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.92797			0.00	0	
Total DENG99 SPOT									0.00	0	
Total For DENG99									0.00	0	
DNG10 On 31/01/2022 Spot Bond					0.00000	100.68891			0.00	0	
Total DNG104 SPOT									0.00	0	
Total For DNG104									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.99390			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.08833				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.14500	9.14500	9.14500	105.10864				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.42757				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.07325				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.78000	107.47757	6.78000	107.45810				0.00	0	1,500,000.00
Total DV23 SPOT										0.00	0	1,500,000.00
Total For DV23										0.00	0	1,500,000.00
DV23/R On 27/02/2023 Spot Bond			100.00000	51.48162	100.00000	51.36829				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	51.48162	100.00000	51.36829				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.29000	108.79213	7.29000	108.77096				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	104.28038	9.69000	104.25357				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.28038	9.69000	104.25357				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.74000	96.73457	11.74000	96.70458				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	104.46098	10.10000	104.43302				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.46098	10.10000	104.43302				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	100.52388				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22 On 29/08/2022 Spot Bond					0.00000	100.96622				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	100.11300				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.07799				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.51095				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.34631				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.95295				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	100.73322				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	99.15019				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.25047				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	99.94695				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	96.51025				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB21 On 31/01/2027 Spot Bond					0.00000	99.94369				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	101.42424				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	101.19920				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC21 On 15/12/2026 Spot Bond					0.00000	100.77430				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.80340				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.21000	104.20566	5.21000	104.19088				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.82000	109.81636	6.82000	109.79602				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.12000	112.45100	5.12000	112.42645				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.88000	99.69121	4.88000	99.67029				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	138.00008	2.25000	137.98081				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.07500	148.46880	4.07500	148.44055				0.00	0	1,650,000,00
Total EL28 SPOT										0.00	0	1,650,000,00
Total For EL28										0.00	0	1,650,000,00
EL29 On 19/11/2029 Spot Bond			4.00300	135.14220	4.00300	135.11677				0.00	0	
Total EL29 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 EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.04500	130.39386	4.04500	130.36939				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.81000	114.35286	4.81000	114.32891				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.85000	101.82138	4.85000	101.80010				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	138.00008	2.25000	137.98081				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	165.94207				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	163.27835				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	126.46255				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	125.47662				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	123.28909				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	114.56374				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	115.57627				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	110.77469				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	112.61238				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	93.15927				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.48000	103.46879	9.48000	103.44232				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.45500	11.45500	11.45500	95.87048				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.50500	11.50500	11.50500	100.56395				0.00	0	666,666,6€
Total EMM05 SPOT										0.00	0	666,666,6€
Total For EMM05										0.00	0	666,666,6€
EMM06 On 23/06/2025 Spot Bond			9.54500	9.54500	9.54500	102.13918				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.54500	9.54500	9.54500	102.85253				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.49500	11.49500	11.49500	73.92376				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.78500	10.78500	10.78500	100.77622				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM09 On 18/06/2032 Spot Bond			11.49500	11.49500	11.49500	94.84471				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.85662				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.77199				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.70795				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.68986				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	101.15785				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.92289				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.97217				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.82049				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.68371				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	101.08563				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.82441				0.00	0	
Total EQT002 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 EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	100.84684				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.15428				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.96843				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	99.94061				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.55448				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.26509				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00: On 11/11/2022 Spot Bond					0.00000	101.06890				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	101.06702				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B: On 17/05/2022 Spot Bond					0.00000	101.05393				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	101.00539				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C: On 17/05/2022 Spot Bond					0.00000	101.13153				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C: On 17/08/2022 Spot Bond					0.00000	101.01509				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.06359			0.00	0	
Total ERS25 SPOT									0.00	0	
Total For ERS25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.98991			0.00	0	
Total ERS26 SPOT									0.00	0	
Total For ERS26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.96659			0.00	0	
Total ERS27 SPOT									0.00	0	
Total For ERS27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.11208			0.00	0	
Total ERS28 SPOT									0.00	0	
Total For ERS28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.14000	103.74123	6.14000	103.72390			0.00	0	800,000,00
Total ES23 SPOT									0.00	0	800,000,00
Total For ES23									0.00	0	800,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	100.08090	10.00000	100.05392			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.54500	100.12750	8.54500	100.10449		480,878,420,000.00		56,276,000	2,602,463,00
Total ES26 SPOT								480,878,420,000.00		56,276,000	2,602,463,00
Total For ES26								480,878,420,000.00		56,276,000	2,602,463,00
ES26/R On 02/04/2026 Spot Bond			7.85000	102.52752	7.85000	102.50583			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.18000	79.15296	11.16000	79.23591		659,765,340,000.00		59,013,000	407,446,10
Total ES33 SPOT								659,765,340,000.00		59,013,000	407,446,10
Total For ES33								659,765,340,000.00		59,013,000	407,446,10
ES33/R On 15/09/2033 Spot Bond			7.50000	102.78384	7.50000	102.76293			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.58000	78.31601	11.57500	78.32287		2,738,778,852,000.00		236,509,400	3,866,473,40
Total ES42 SPOT								2,738,778,852,000.00		236,509,400	3,866,473,40
Total For ES42								2,738,778,852,000.00		236,509,400	3,866,473,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES42/R On 25/04/2042 Spot Bond			8.50000	102.19633	8.50000	102.17296				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	100.77114				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.52482				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.63640				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.09211				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.01009				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.06448				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.11428				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.94056				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.63831				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.99083				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	99.83101				0.00	0	
Total FIFG01 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 FIG01										0.00	0	
FIG02 On 05/08/2026 Spot Bond					0.00000	99.81919				0.00	0	
Total FIG02 SPOT										0.00	0	
Total For FIG02										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	103.37349				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.97158				0.00	0	300,000,00
Total FRB23 SPOT										0.00	0	300,000,00
Total For FRB23										0.00	0	300,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	105.04548				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	105.41234				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.50624				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.12500	108.98235	8.12500	108.95851				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.31797				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.99754				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.04500	102.63023	8.04500	102.60799				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.01416				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.76000	175.35824	1.76000	175.33596				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.49000	316.94345	2.49000	316.89694				0.00	0	2,522,200,00
Total FRBI23 SPOT										0.00	0	2,522,200,00
Total For FRBI23										0.00	0	2,522,200,00
FRBI25 On 31/01/2025 Spot Bond			3.06500	3.06500	3.06500	153.41016				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.91000	203.80930	3.91000	203.77157				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.50000	4.50000	4.50000	107.16419				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.96000	4.96000	4.96000	219.97153				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.05500	97.55725	5.05500	97.53619				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.06000	97.28110	5.06000	97.26002				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			7.17336	7.17336	7.17336	82.58683				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			7.23306	7.23306	7.23306	81.78431				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	147.83282				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC171 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	
FRC181 On 06/08/2023 Spot Bond					0.00000	97.73823				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC221 On 31/01/2022 Spot Bond			2.41000	175.34888	2.41000	175.32347				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC231 On 31/01/2022 Spot Bond			3.27000	175.33648	3.27000	175.30695				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC251 On 14/03/2022 Spot Bond					0.00000	100.71865				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC254 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	101.70387				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC261 On 06/08/2023 Spot Bond					0.00000	102.78860				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond					0.00000	99.93779				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC272 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	99.92372				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC279 On 21/11/2022 Spot Bond					0.00000	101.01913				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC280 On 20/12/2023 Spot Bond					0.00000	100.69319				0.00	0	
Total FRC280 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 FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	116.08948				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.58681				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.63970				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	113.99860				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.60755				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.11174				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.13470				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.15465				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.91147				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.31263				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	103.35549				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.12940				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	102.35091				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.86625				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.41823				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.59513				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.68071				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.74466				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	100.46892				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.75237				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	99.93672				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.67246				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.74443				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32: On 20/12/2024 Spot Bond					0.00000	100.88768				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.68773				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.36893				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.34821				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.40377				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.89970				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	101.15133				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond					0.00000	100.15284				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.45957				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	101.81123				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.19375				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.41876				0.00	0	
Total FRC340 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 FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	100.87629				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.60485				0.00	0	700,000,00
Total FRC343 SPOT										0.00	0	700,000,00
Total For FRC343										0.00	0	700,000,00
FRC34: On 15/10/2022 Spot Bond					0.00000	100.16367				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	100.79779				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	101.19956				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.08517				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.00311				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2022 Spot Bond					0.00000	99.99300				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	101.01888				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	101.95988				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.00339				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.08666				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.02505				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.02224				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond					0.00000	99.95237				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond					0.00000	101.52632				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.10102				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	99.93529				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2022 Spot Bond					0.00000	100.42772				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	101.27489				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.41358				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.68903				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36(On 20/06/2026 Spot Bond					0.00000	100.99266				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36(On 31/05/2024 Spot Bond					0.00000	101.09151				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	101.69383				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	101.69879				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37(On 25/04/2023 Spot Bond					0.00000	100.03466				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37(On 25/04/2023 Spot Bond					0.00000	100.03450				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	101.74436				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37(On 25/04/2023 Spot Bond					0.00000	100.42267				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	102.96281				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	102.94558				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37(On 20/12/2026 Spot Bond					0.00000	100.61770				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37(On 23/09/2023 Spot Bond					0.00000	100.70493				0.00	0	
Total FRC379 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 FRC379										0.00	0	
FRC38 On 20/12/2026 Spot Bond					0.00000	100.69809				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 24/03/2022 Spot Bond					0.00000	100.51261				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC38: On 28/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC383 SPOT										0.00	0	
Total For FRC383										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.05000	3.05000	3.05000	175.31118				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.99000	2.99000	2.99000	175.31234				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.00000	3.00000	3.00000	175.31215				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.50000	105.32152	4.50000	105.30027				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.73000	114.52002	4.73000	114.49646				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.09688				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.90357				0.00	6,000,000,000	3,000,000,000
Total FRJ22 SPOT										0.00	6,000,000,000	3,000,000,000
Total For FRJ22										0.00	6,000,000,000	3,000,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.07959				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.63548				0.00	100,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ24 SPOT										0.00	100,000,000	100,000,000
Total For FRJ24										0.00	100,000,000	100,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.25096				0.00	80,000,000	40,000,000
Total FRJ25 SPOT										0.00	80,000,000	40,000,000
Total For FRJ25										0.00	80,000,000	40,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.82864				0.00	0	0
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.74275				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.53503				0.00	0	0
Total FRJ28 SPOT										0.00	0	0
Total For FRJ28										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.91048				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.54377				0.00	0	0
Total FRJ31 SPOT										0.00	0	0
Total For FRJ31										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			4.24800	4.24800	4.24800	105.10315				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			4.70000	4.70000	4.70000	114.93321				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	99.62721				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	100.00989				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			4.84000	112.93531	4.84000	112.91172				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										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
FRS10(On 07/12/2033 Spot Bond			4.81000	223.13378	4.81000	223.08702				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11(On 31/01/2038 Spot Bond			4.98000	110.95581	4.98000	110.93223				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112(On 07/12/2033 Spot Bond			4.84000	4.84000	4.84000	222.45972				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114(On 31/01/2025 Spot Bond			3.90000	149.78568	3.90000	149.75817				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115(On 31/01/2038 Spot Bond			3.70500	130.62014	3.70500	130.59681				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119(On 31/01/2038 Spot Bond			4.78000	113.79644	4.78000	113.77287				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12(On 07/12/2033 Spot Bond			4.96000	220.01850	4.96000	219.97153				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121(On 07/12/2033 Spot Bond			5.01000	218.99166	5.01000	218.94462				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122(On 31/01/2025 Spot Bond			3.43000	121.75375	3.43000	151.80093				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123(On 07/12/2033 Spot Bond			5.04000	218.37833	5.04000	218.33124				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124(On 31/01/2038 Spot Bond			4.98000	110.95581	4.98000	110.93223				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126(On 31/03/2028 Spot Bond			4.53000	196.92009	4.53000	196.88035				0.00	0	
Total FRS126 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 FRS126										0.00	0	
FRS12: On 31/01/2038 Spot Bond			5.73000	101.02855	5.73000	101.00509				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12: On 31/03/2028 Spot Bond			4.42000	198.12261	4.42000	198.08322				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13: On 31/03/2028 Spot Bond			4.48000	197.46565	4.48000	197.42607				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13: On 07/12/2033 Spot Bond			5.55000	208.26050	5.55000	208.21277				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13: On 31/01/2038 Spot Bond			5.68000	101.65642	5.68000	101.63294				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13: On 31/01/2038 Spot Bond			4.98000	4.98000	4.98000	110.93223				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13: On 31/01/2038 Spot Bond			4.96000	111.23606	4.96000	111.21247				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13: On 31/03/2028 Spot Bond			4.29000	199.55467	4.29000	199.51569				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13: On 07/12/2033 Spot Bond			5.32000	212.75210	5.32000	212.70465				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.42000	198.12261	4.42000	198.08322				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.42000	198.12261	4.42000	198.08322				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14: On 31/03/2028 Spot Bond			3.82100	204.82076	3.82100	204.78334				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.20000	148.49979	4.20000	148.47132				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.11000	175.35319	2.11000	175.32924				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.77000	194.32535	4.77000	194.28489				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.81000	193.89673	4.81000	193.85615				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.17000	148.62778	4.17000	148.59941				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.28500	199.60999	4.28500	199.57102				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.82000	4.82000	4.82000	193.74913				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 01/08/2022 Spot Bond					0.00000	6.04124				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.15369				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.16859				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS18(On 18/09/2023 Spot Bond					0.00000	100.61667				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	100.52344				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	202.46124				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	149.36078				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	181.89038				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	51.58522				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	101.12178				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19(On 05/08/2025 Spot Bond					0.00000	101.29210				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20(On 12/08/2025 Spot Bond					0.00000	101.18132				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20(On 06/08/2025 Spot Bond					0.00000	100.99058				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	100.21181				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	101.02124				0.00	0	
Total FRS209 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 FRS209										0.00	0	
FRS21: On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21: On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21: On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22: On 20/12/2024 Spot Bond					0.00000	100.53831				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22: On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22: On 06/07/2022 Spot Bond					0.00000	100.61262				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22: On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22: On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22: On 21/12/2027 Spot Bond					0.00000	100.60485				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22: On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22: On 31/07/2022 Spot Bond					0.00000	99.89680				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22: On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23(On 14/08/2027 Spot Bond					0.00000	101.18628				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23(On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23(On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23(On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23(On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23(On 31/03/2032 Spot Bond					0.00000	104.78315				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23(On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23(On 13/10/2023 Spot Bond					0.00000	112.14933				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	103.94457				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 04/12/2022 Spot Bond					0.00000	101.34160				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	76.46550				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24: On 09/12/2023 Spot Bond					0.00000	101.26340				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	116.63051				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	100.20611				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										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	0.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25: On 31/01/2022 Spot Bond					0.00000	99.95129				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25: On 31/01/2022 Spot Bond					0.00000	99.95118				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25: On 22/02/2024 Spot Bond					0.00000	102.47070				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 31/01/2022 Spot Bond					0.00000	99.95150				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	100.81009				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25: On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS25: On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	

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 FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	110.17460				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	101.10112				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.73211				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.16477				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.50639				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	110.41610				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.51011				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	107.87323				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS270 On 14/07/2022 Spot Bond					0.00000	100.44531				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	103.09150				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	100.50712				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.96117				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	100.63416				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.83347				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	103.09042				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	100.53714				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			9.37000	9.37000	9.37000	104.74248				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS285 On 28/02/2031 Spot Bond			9.37000	9.37000	9.37000	104.74248				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS286 On 25/10/2026 Spot Bond					0.00000	100.02948				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS287 On 14/02/2022 Spot Bond					0.00000	103.79490				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS288 On 13/11/2023 Spot Bond					0.00000	101.62842				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS289 On 31/01/2030 Spot Bond			10.69400	10.69400	10.69400	93.10009				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS290 On 03/03/2022 Spot Bond					0.00000	100.73338				0.00	0	
Total FRS290 SPOT										0.00	0	
Total For FRS290										0.00	0	
FRS291 On 12/02/2024 Spot Bond					0.00000	96.97749				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS292 On 20/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS293 On 26/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		5,000,000,000	5,000,000,000	
Total FRS293 SPOT								10,000,000,000,000.00		5,000,000,000	5,000,000,000	
Total For FRS293								10,000,000,000,000.00		5,000,000,000	5,000,000,000	
FRS294 On 28/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS294 SPOT										0.00	0	
Total For FRS294										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.34000	2.34000	2.34000	317.73575				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.08000	319.23986	2.08000	319.19657				0.00	0	
Total FRS37 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 FRS37									0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.08000	2.08000	2.08000	319.19657			0.00	0	
Total FRS43 SPOT									0.00	0	
Total For FRS43									0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.35000	175.36415	1.35000	175.34383			0.00	0	
Total FRS46 SPOT									0.00	0	
Total For FRS46									0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.35000	175.36415	1.35000	175.34383			0.00	0	
Total FRS51 SPOT									0.00	0	
Total For FRS51									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.26194			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.68000	106.51579	4.68000	106.49378			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.33000	72.26264	4.33000	113.21548			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	152.28379			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.60000	3.60000	3.60000	151.05826			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.14000	3.14000	3.14000	313.29531			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.96000	5.96000	5.96000	105.04131			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.08500	110.78443	7.08500	110.76324			0.00	0	590,750,00
Total FRX24 SPOT									0.00	0	590,750,00
Total For FRX24									0.00	0	590,750,00
FRX25 On 26/07/2025 Spot Bond			7.20500	107.79322	7.20500	107.77215		10,807,500,000,000.00		1,500,000,000	1,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total FRX25 SPOT									10,807,500,000,000.00	1,500,000,000	1,500,000,000
Total For FRX25									10,807,500,000,000.00	1,500,000,000	1,500,000,000
FRX26 On 01/10/2026 Spot Bond			7.97500	108.93819	7.97500	108.91479			39,875,000,000,000.00	5,000,000,000	13,000,000,000
Total FRX26 SPOT									19,875,000,000,000.00	5,000,000,000	13,000,000,000
Total For FRX26									19,875,000,000,000.00	5,000,000,000	13,000,000,000
FRX27 On 07/03/2027 Spot Bond			8.04500	112.84601	8.04500	112.82142			0.00	0	3,600,000,000
Total FRX27 SPOT									0.00	0	3,600,000,000
Total For FRX27									0.00	0	3,600,000,000
FRX28 On 26/07/2028 Spot Bond			8.05500	110.34074	8.05500	110.31668			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.54500	106.80858	8.54500	106.78430			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.05500	106.83087	9.05500	106.80517			82,581,600,000,000.00	9,120,000,000	10,670,000,000
Total FRX31 SPOT									12,581,600,000,000.00	9,120,000,000	10,670,000,000
Total For FRX31									12,581,600,000,000.00	9,120,000,000	10,670,000,000
FRX32 On 31/03/2032 Spot Bond			9.05500	113.04747	9.05500	113.01997			24,448,500,000,000.00	2,700,000,000	1,350,000,000
Total FRX32 SPOT									14,448,500,000,000.00	2,700,000,000	1,350,000,000
Total For FRX32									14,448,500,000,000.00	2,700,000,000	1,350,000,000
FRX45 On 14/04/2045 Spot Bond			10.89000	78.03069	10.89000	78.00796			0.00	0	1,600,000,000
Total FRX45 SPOT									0.00	0	1,600,000,000
Total For FRX45									0.00	0	1,600,000,000
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.83368			0.00	0	
Total FS6A2 SPOT									0.00	0	
Total For FS6A2									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.14973			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.95249			0.00	0	
Total FS6B1 SPOT									0.00	0	
Total For FS6B1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.90739			0.00	0	
Total FS7A2 SPOT									0.00	0	
Total For FS7A2									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.93803				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.94704				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A1 On 20/10/2022 Spot Bond					0.00000	100.08801				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.09230				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.09802				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.10086				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	101.11215				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.91573				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.07215				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.96901				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.92832				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.94841				0.00	0	
Total GH5B1 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 GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.31212				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.10000	112.19966	4.10000	112.17832				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.75520				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.38900	108.87807	6.38900	108.85926				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.79810				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.98923				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.64500	109.38751	6.64500	109.36786				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.17309				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.96829				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.70337				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.22532				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.79530				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.12010				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.42412				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.36086				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.85946				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	99.88665				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.79936				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.87403				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.38008				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.41137				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.94346				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.32085				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT41 On 20/11/2024 Spot Bond					0.00000	100.54886				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.99569				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.36979				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.01282				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.19491				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.38761				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.59620				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.89249				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	101.01517				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.57977				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.39340				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.82138				0.00	0	
Total HC5T5 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 HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.94198				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.13305				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.55970				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.86994				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.76572				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.43855				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.41276				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.40548				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.67000	315.94208	2.67000	315.89416				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.03000	3.03000	3.03000	320.71496				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.23500	105.02212	10.23500	104.99364				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.84000	78.91078	4.84000	104.80928				0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total HWAY33 SPOT										0.00	0	10,000,000.00
Total For HWAY33										0.00	0	10,000,000.00
HWAY3 On 31/07/2034 Spot Bond			11.02000	88.06320	11.02000	88.03754				183,432,308,000.00	16,645,400	4,043,436,600
Total HWAY34 SPOT										183,432,308,000.00	16,645,400	4,043,436,600
Total For HWAY34										183,432,308,000.00	16,645,400	4,043,436,600
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.19262	100.00000	9.17239				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.16000	86.75907	11.16000	86.73348				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	9.19064	100.00000	9.17041				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	100.24948				0.00	0	15,000,000.00
Total HWF11 SPOT										0.00	0	15,000,000.00
Total For HWF11										0.00	0	15,000,000.00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.05284				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.86755				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.76000	154.79409	2.75000	154.81521				389,791,155,200,000.00	503,547,520,000	493,123,279,600
Total I2025 SPOT										19,791,155,200,000.00	503,547,520,000	493,123,279,600
Total For I2025										19,791,155,200,000.00	503,547,520,000	493,123,279,600
I2029 On 31/03/2029 Spot Bond			3.63000	113.44373	3.63000	113.42358				961,044,338,000,000.00	540,232,600,000	308,201,468,600
Total I2029 SPOT										1,044,338,000,000.00	540,232,600,000	308,201,468,600
Total For I2029										1,044,338,000,000.00	540,232,600,000	308,201,468,600
I2033 On 28/02/2033 Spot Bond			3.99000	110.60572	4.00000	110.47846				747,806,268,362,000.00	438,046,683,800	333,061,585,000
Total I2033 SPOT										17,806,268,362,000.00	438,046,683,800	333,061,585,000
Total For I2033										17,806,268,362,000.00	438,046,683,800	333,061,585,000
I2038 On 31/01/2038 Spot Bond			4.08000	124.43895	4.08000	124.41548				460,567,111,680,000.00	112,884,096,000	383,688,640,800
Total I2038 SPOT										30,567,111,680,000.00	112,884,096,000	383,688,640,800
Total For I2038										30,567,111,680,000.00	112,884,096,000	383,688,640,800

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 Spot Bond			4.06000	114.77471	4.05500	114.84905			116,526,872,000,000.00	28,701,200,000	381,363,905,20
Total I2046 SPOT									16,526,872,000,000.00	28,701,200,000	381,363,905,20
Total For I2046									16,526,872,000,000.00	28,701,200,000	381,363,905,20
I2050 On 31/12/2050 Spot Bond			4.06500	116.55953	4.06000	116.64666			141,008,378,524,065.00	34,688,408,001	596,889,863,50
Total I2050 SPOT									1,008,378,524,065.00	34,688,408,001	596,889,863,50
Total For I2050									1,008,378,524,065.00	34,688,408,001	596,889,863,50
IBL101 On 24/05/2022 Spot Bond			6.22500	6.22500	6.22500	102.49235			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.24700			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.80000	315.22143	2.80000	315.17252			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.99329			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.45215			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.01570			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.20539			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.23785			0.00	0	
Total IBL128 SPOT									0.00	0	
Total For IBL128									0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.86252			0.00	0	
Total IBL129 SPOT									0.00	0	
Total For IBL129									0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.08176			0.00	0	
Total IBL130 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 IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.12939				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.79371				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.26815				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.01891				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.59011				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.82877				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.75702				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.91551				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.95541				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.60551				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.39491				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.82010				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.85445				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	100.93314				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.08058				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.11490				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.22030				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.24308				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.30110				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.20523				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.97114				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.96207				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL177 On 19/07/2024 Spot Bond					0.00000	100.11382				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.11755				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.87589				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.90602				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.66812				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.69099				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.25127				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.11269				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	101.40487				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.21021				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.18751				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.77808				0.00	0	
Total IBL200 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 IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.80480				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.63541				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.84582				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.80611				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.67352				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.76637				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.43000	1.43000	1.43000	175.34231				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.93000	110.82797	6.93000	110.80745				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.70000	175.35910	1.70000	175.33712				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.30000	105.52463	5.30000	105.50938				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.49912				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.57000	104.10178	8.57000	104.07766				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG06 On 13/05/2030 Spot Bond			10.05500	109.08690	10.05500	109.31479				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.16500	107.86699	9.16500	107.84044				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.36438				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.23456				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.83395				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.17948				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.64697				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.52160				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.54945				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.35080				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	95.94559				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.66323				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.89500	103.23658	7.89500	103.21462				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	104.66804				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.57251				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.21220				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	97.96755				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	103.17184				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.02836				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.13315				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.59860				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.56932				0.00	0	
Total IPF19 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 IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.59454				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.80631				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.22387				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.15482				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.16459				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.18594				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.41976				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.08006				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.38434				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.70206				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC36 On 10/02/2022 Spot Bond					0.00000	100.89924				0.00	0	
Total IPFC36 SPOT										0.00	0	
Total For IPFC36										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.64467				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	99.97741	2.75000	99.96987				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.18000	189.98304	5.18000	189.94139				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.05993				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV039 On 31/01/2022 Spot Bond			2.85000	2.85000	2.85000	175.31502				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	99.91569				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.45900	175.34818	2.45900	175.32254				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.82450				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.90146				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.08000	191.03177	5.08000	190.99041				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.28551				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC140 On 18/04/2024 Spot Bond					0.00000	100.55118				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.22763				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.20779				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.92905				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.08205				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.79721				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.67010				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.82247				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.49340				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.29145				0.00	0	
Total IVC178 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.05552				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.74772				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.59542				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.76146	7.40000	100.74135				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.46843				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	101.10713				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.51446				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	99.94212	7.23000	99.92283				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.34412				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.90513				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	103.07731	7.45000	103.05648				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.91612				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	105.00193	3.91012	105.04139				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.19852				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.96205				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	99.94478				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.82000	6.82000	6.82000	100.40671				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC207 On 17/02/2022 Spot Bond					0.00000	100.80685				0.00	0	
Total IVC207 SPOT										0.00	0	
Total For IVC207										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.78593				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.42580				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	99.96549				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	99.88506				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	99.64034				0.00	0	
Total IVZ077 SPOT										0.00	0	
Total For IVZ077										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ078 On 03/03/2022 Spot Bond			4.25000	4.25000	4.25000	99.55948				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	99.47876				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	99.39816				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	99.13750				0.00	0	200,000,00
Total IVZ081 SPOT										0.00	0	200,000,00
Total For IVZ081										0.00	0	200,000,00
IVZ082 On 10/02/2022 Spot Bond			4.20000	4.20000	4.20000	99.80477				0.00	0	
Total IVZ082 SPOT										0.00	0	
Total For IVZ082										0.00	0	
IVZ084 On 28/04/2022 Spot Bond			4.35000	4.35000	4.35000	98.89214				0.00	0	
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	100.74995				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.41490				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	101.02355				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.12302				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.43236				0.00	0	
Total KAP015 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	100.10567				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 19/10/2023 Spot Bond					0.00000	100.13387				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.31580				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	99.98509				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.68828				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	100.69060				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 24/10/2022 Spot Bond					0.00000	100.65039				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.64500	124.93458	8.64500	124.90537				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.72000	105.51134	6.72000	105.49218				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.29291				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.53374				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.09401				0.00	0	200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL09 SPOT										0.00	0	200,000,00
Total For LGL09										0.00	0	200,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	100.08488				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.81266				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.91647				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.72776				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.00108				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.02811				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.83441				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.57309				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.93265				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.78481				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	101.10518				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF07 On 17/09/2024 Spot Bond					0.00000	100.55737				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.30653				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.92367				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.00007				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.80029				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	100.89848				0.00	5,200,000,000	2,600,000,000
Total MBP046 SPOT										0.00	5,200,000,000	2,600,000,000
Total For MBP046										0.00	5,200,000,000	2,600,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	100.86034				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.41383				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.42199				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.07859				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.84204				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.40816				0.00	0	
Total MBP052 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 MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.89500	7.89500	7.89500	115.49886				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.23900	107.40131	6.23900	107.38339				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	101.49916				0.00	0	100,000,00
Total MMIG06 SPOT										0.00	0	100,000,00
Total For MMIG06										0.00	0	100,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.65312				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.61364				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.54500	104.14726	8.54500	104.12333				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.03963				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.79500	97.71204	8.79500	98.66040				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.82071				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.83166				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.80034				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.50440				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.49351				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	101.13767				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.14963				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.77684				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.31712				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.30755				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.78591				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.74403				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.34229				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	99.93408				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.49000	99.24440	8.49000	99.22198				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN24 On 29/01/2026 Spot Bond					0.00000	99.92868				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.86818				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.42440				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.48123				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.64381				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.89366				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.32708				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.39612				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.04600				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.11803				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.11795				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.05801				0.00	0	
Total MWAR07 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 MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.07455				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.63131				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.80653				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.99534				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.55177				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.70342				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.83212				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.95032				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.58500	102.87659	6.58500	102.85818				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.81000	104.48485	6.81000	104.46584				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.42500	103.80188	9.42500	103.77591				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.08278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.15485				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	99.94525				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.05451				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.02623				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	99.94581				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.70641				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.37500	110.11398	6.37500	110.09489				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.67500	104.16825	5.67500	104.15210				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.15200	110.48376	7.15200	110.46267			765,979,200,000.00	107,100,000	53,550,000	
Total NBK16A SPOT									765,979,200,000.00	107,100,000	53,550,000	
Total For NBK16A									765,979,200,000.00	107,100,000	53,550,000	
NBK17 On 22/04/2026 Spot Bond			8.04500	109.37299	8.04500	109.34929			0.00	0	1,500,000,000	
Total NBK17A SPOT									0.00	0	1,500,000,000	
Total For NBK17A									0.00	0	1,500,000,000	
NBK19 On 01/06/2022 Spot Bond			6.20500	102.65602	6.20500	102.63892			0.00	0		
Total NBK19A SPOT									0.00	0		
Total For NBK19A									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
NBK20/ On 01/06/2026 Spot Bond			7.14000	113.47032	7.14000	113.44845				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/ On 21/07/2027 Spot Bond			8.37000	109.97553	8.37000	109.95063				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.56000	105.44092	5.56000	105.42495				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			7.09300	113.84584	7.09300	113.82391				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.07000	115.16529	8.07000	115.14012				0.00	0	2,500,000,00
Total NBK24A SPOT										0.00	0	2,500,000,00
Total For NBK24A										0.00	0	2,500,000,00
NBK24I On 11/02/2022 Spot Bond					0.00000	101.10302				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/ On 17/02/2023 Spot Bond			5.88000	5.88000	5.88000	109.54430				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	103.17229				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	44.33636	100.00000	44.23715				0.00	0	750,000,00
Total NBK26A SPOT										0.00	0	750,000,00
Total For NBK26A										0.00	0	750,000,00
NBK26I On 22/04/2026 Spot Bond					0.00000	102.45234				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			7.74500	114.61755	7.74500	114.59350				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			5.93000	105.69030	5.93000	110.67375			11,195,840,000,000.00		1,888,000,000	944,000,00
Total NBK28A SPOT									11,195,840,000,000.00		1,888,000,000	944,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
Total For NBK28A									11,195,840,000,000.00	1,888,000,000	944,000,000
NBK29 On 31/07/2026 Spot Bond			7.57000	110.93306	7.57000	110.91066			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.46000	110.16526	6.46000	110.14623			2,584,000,000,000.00	400,000,000	200,000,000
Total NBK30A SPOT									2,584,000,000,000.00	400,000,000	200,000,000
Total For NBK30A									2,584,000,000,000.00	400,000,000	200,000,000
NBK31 On 09/11/2023 Spot Bond			5.88000	107.94374	5.88000	107.92645			0.00	0	
Total NBK31A SPOT									0.00	0	
Total For NBK31A									0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	102.12293			0.00	0	
Total NBK31B SPOT									0.00	0	
Total For NBK31B									0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	102.54100			0.00	0	
Total NBK35B SPOT									0.00	0	
Total For NBK35B									0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.99939			0.00	0	
Total NBK36B SPOT									0.00	0	
Total For NBK36B									0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.22000	10.22000	10.22000	76.51647			0.00	0	
Total NBK4 SPOT									0.00	0	
Total For NBK4									0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	102.60070			0.00	0	
Total NBK40B SPOT									0.00	0	
Total For NBK40B									0.00	0	
NBK42 On 21/02/2022 Spot Bond					0.00000	101.08226			0.00	0	
Total NBK42B SPOT									0.00	0	
Total For NBK42B									0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.45203			0.00	0	
Total NBK43B SPOT									0.00	0	
Total For NBK43B									0.00	0	
NBK45 On 15/02/2023 Spot Bond					0.00000	101.55280			0.00	0	
Total NBK45B SPOT									0.00	0	
Total For NBK45B									0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	102.00604			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.37558				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.67671				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.97853				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.92508				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.52504				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.48701				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.64505				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	99.99542				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	99.93351				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.05577				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.37482				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.04249				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.25608				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.04954				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.09835				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.15008				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.62100				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.39000	106.21567	9.39000	106.18875				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.61584				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.42500	105.76466	9.42500	105.73776				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.62100				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.62912				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.63944				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.74481				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.74481				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.13937				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.23174				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.34793				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.42833				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.68676				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.99376				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.40950				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.10438				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL09 On 19/06/2026 Spot Bond					0.00000	101.75810				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.55490				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1/ On 01/07/2022 Spot Bond					0.00000	102.19645				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1/ On 20/10/2023 Spot Bond					0.00000	103.03311				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10: On 25/03/2024 Spot Bond					0.00000	103.57096				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	104.15405				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10: On 22/05/2025 Spot Bond					0.00000	104.47198				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	104.63075				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10: On 19/11/2025 Spot Bond					0.00000	104.92836				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10: On 08/09/2026 Spot Bond					0.00000	105.15980				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10: On 04/11/2026 Spot Bond					0.00000	101.76753				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11(On 27/12/2026 Spot Bond					0.00000	100.73046				0.00	0	
Total NGT110 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 NGT110										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.90360				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	100.70599				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.57362				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.12969				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.95765				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.89146				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	102.93033				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.74683				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.67254				0.00	0	280,000,00
Total NHM019 SPOT										0.00	0	280,000,00
Total For NHM019										0.00	0	280,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	104.66830				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.37959				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	218.94462				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.79000	3.79000	3.79000	205.13710				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	151.47275				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.92500	3.92500	3.92500	111.25612				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			4.83000	4.83000	4.83000	113.05471				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.61000	3.61000	3.61000	151.01471				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	203.62217	3.45000	203.58698				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	151.88859				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.43500	3.43500	3.43500	209.23857				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.58000	207.58866	3.58000	207.55206				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.94500	111.44680	4.94500	111.42322				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN014 On 10/09/2024 Spot Bond					0.00000	101.60830				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.83536				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.42517				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	136.68256				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.49857				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.63931				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.06027				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.03191				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.64874				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.27727				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	131.65060				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.76387				0.00	0	
Total NN039 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.06394				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.33446				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	159.76645				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.32922				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	159.53538				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	158.61808				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.71685				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	136.20933				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.64327				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	92.55299				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.59600				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.75358				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.62716				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.95908				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.09281				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.68533				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.96879				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.64041				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.67105				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.70417				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.64041				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.21702				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.28421				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN116 On 23/10/2023 Spot Bond					0.00000	100.12271				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	99.67990				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	98.92891				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	124.00000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	118.47000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	126.16000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	124.55000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	123.96955				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	119.66119				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	91.91905				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	109.86972				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	119.66119				0.00	0	
Total NNF03 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 NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	93.82206				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	97.82557				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04: On 05/05/2022 Spot Bond					0.00000	99.85280				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05: On 22/02/2022 Spot Bond					0.00000	95.95829				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.51521				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.50611				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.50611				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	102.20428				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 28/03/2022 Spot Bond					0.00000	100.42915				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	101.37836				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF06: On 14/02/2022 Spot Bond					0.00000	101.02506				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF067 SPOT										0.00	0	
Total For NNF067										0.00	0	
NNF067 On 17/02/2022 Spot Bond					0.00000	100.94401				0.00	0	
Total NNF068 SPOT										0.00	0	
Total For NNF068										0.00	0	
NNF068 On 18/02/2022 Spot Bond					0.00000	100.93647				0.00	0	
Total NNF069 SPOT										0.00	0	
Total For NNF069										0.00	0	
NNF069 On 22/02/2022 Spot Bond					0.00000	100.92219				0.00	0	
Total NNF070 SPOT										0.00	0	
Total For NNF070										0.00	0	
NNF070 On 22/02/2022 Spot Bond					0.00000	100.92219				0.00	0	
Total NNF071 SPOT										0.00	0	
Total For NNF071										0.00	0	
NNF071 On 23/02/2022 Spot Bond					0.00000	100.90822				0.00	0	
Total NNF072 SPOT										0.00	0	
Total For NNF072										0.00	0	
NNF072 On 22/02/2022 Spot Bond					0.00000	100.92219				0.00	0	
Total NNF073 SPOT										0.00	0	
Total For NNF073										0.00	0	
NNF073 On 26/05/2022 Spot Bond					0.00000	100.87988				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF074 On 28/02/2022 Spot Bond					0.00000	100.84489				0.00	0	
Total NNF075 SPOT										0.00	0	
Total For NNF075										0.00	0	
NNF075 On 28/02/2022 Spot Bond					0.00000	100.84489				0.00	0	
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	131.07581				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.92770				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.03523				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.03712				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.96074				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.79015				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.46568				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.10918				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.06405				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.87099				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.57001				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.89792				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.88000	106.86766	6.88000	106.84768				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			3.01000	200.95953	3.01000	200.92722				0.00	0	
Total NRA023 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			9.94500	113.19509	9.94500	113.16491				78,275,106,000.00	7,870,800	434,330,50
Total NRA028 SPOT										78,275,106,000.00	7,870,800	434,330,50
Total For NRA028										78,275,106,000.00	7,870,800	434,330,50
NRA02: On 30/11/2028 Spot Bond			100.00000	14.31359	100.00000	14.28174				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	100.62172				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.37797				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.04347				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.65439				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.66288				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.54203				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	100.75967				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.84950				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	100.59525				0.00	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
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.89034				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.17000	104.27863	6.17000	104.26116				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.13500	114.51821	7.13500	114.49604				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.39500	106.79375	6.39500	106.77519				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.10000	114.27679	8.10000	114.25173				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.61283				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.74511				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.56772				0.00	0	3,000,000,00
Total OML13 SPOT										0.00	0	3,000,000,00
Total For OML13										0.00	0	3,000,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.98299				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.00265				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.68518				0.00	0	750,000,00
Total PEP03 SPOT										0.00	0	750,000,00
Total For PEP03										0.00	0	750,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
PEP04 On 05/05/2026 Spot Bond					0.00000	100.20184				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.93186				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.94793				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.28351				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.02809				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.15414				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.17215				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.19015				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.72500	112.21572	7.64500	112.53625			056,902,993,252,500.00	3,890,861,228,900	324,796,525,600	
Total R186 SPOT									56,902,993,252,500.00	890,861,228,900	324,796,525,600	
Total For R186									56,902,993,252,500.00	890,861,228,900	324,796,525,600	
R197 On 07/12/2023 Spot Bond			1.73000	321.21746	1.73000	321.17694			38,910,032,040,000.00	22,491,348,000	40,752,124,800	
Total R197 SPOT									38,910,032,040,000.00	22,491,348,000	40,752,124,800	
Total For R197									38,910,032,040,000.00	22,491,348,000	40,752,124,800	
R202 On 07/12/2023 Spot Bond			3.98000	241.35494	4.01000	240.62096			369,693,762,400,000.00	92,887,880,000	174,830,146,800	
Total R202 SPOT									369,693,762,400,000.00	92,887,880,000	174,830,146,800	
Total For R202									369,693,762,400,000.00	92,887,880,000	174,830,146,800	
R2023 On 28/02/2023 Spot Bond			5.33500	105.71895	5.21000	105.83680			087,472,619,936,000.00	391,278,841,600	399,124,418,900	
Total R2023 SPOT									87,472,619,936,000.00	391,278,841,600	399,124,418,900	
Total For R2023									87,472,619,936,000.00	391,278,841,600	399,124,418,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2023									17,472,619,936,000.00	391,278,841,600	399,124,418,900
R2030 On 31/01/2030 Spot Bond			9.34000	92.49623	9.28500	92.76455			524,923,611,264,000.00	3,589,392,249,600	1,229,356,888,700
Total R2030 SPOT									24,923,611,264,000.00	589,392,249,600	229,356,888,700
Total For R2030									24,923,611,264,000.00	589,392,249,600	229,356,888,700
R2032 On 31/03/2032 Spot Bond			9.78500	92.94766	9.74500	93.16106			824,644,517,804,500.00	1,515,037,763,700	1,248,322,775,500
Total R2032 SPOT									24,644,517,804,500.00	515,037,763,700	248,322,775,500
Total For R2032									24,644,517,804,500.00	515,037,763,700	248,322,775,500
R2035 On 28/02/2035 Spot Bond			10.25000	93.87367	10.23500	93.94709			165,900,160,325,000.00	2,064,965,869,300	1,595,603,635,300
Total R2035 SPOT									15,900,160,325,000.00	064,965,869,300	595,603,635,300
Total For R2035									15,900,160,325,000.00	064,965,869,300	595,603,635,300
R2037 On 31/01/2037 Spot Bond			10.43000	85.45148	10.41500	85.52829			445,508,873,592,000.00	809,732,394,400	767,498,413,200
Total R2037 SPOT									15,508,873,592,000.00	809,732,394,400	767,498,413,200
Total For R2037									15,508,873,592,000.00	809,732,394,400	767,498,413,200
R2040 On 31/01/2040 Spot Bond			10.51000	87.83255	10.50500	87.84436			046,537,534,736,000.00	1,051,050,193,600	813,177,193,000
Total R2040 SPOT									16,537,534,736,000.00	051,050,193,600	313,177,193,000
Total For R2040									16,537,534,736,000.00	051,050,193,600	313,177,193,000
R2044 On 31/01/2044 Spot Bond			10.56500	84.53341	10.55000	84.62086			035,377,586,612,000.00	1,423,130,864,800	1,571,677,699,800
Total R2044 SPOT									15,377,586,612,000.00	423,130,864,800	571,677,699,800
Total For R2044									15,377,586,612,000.00	423,130,864,800	571,677,699,800
R2048 On 28/02/2048 Spot Bond			10.51000	88.02113	10.50000	88.07291			554,548,334,066,000.00	1,048,957,976,600	1,874,935,213,800
Total R2048 SPOT									14,548,334,066,000.00	048,957,976,600	374,935,213,800
Total For R2048									14,548,334,066,000.00	048,957,976,600	374,935,213,800
R209 On 31/03/2036 Spot Bond			10.23000	72.60042	10.21000	72.69660			417,361,218,308,000.00	1,018,314,879,600	527,706,975,200
Total R209 SPOT									17,361,218,308,000.00	018,314,879,600	527,706,975,200
Total For R209									17,361,218,308,000.00	018,314,879,600	527,706,975,200
R210 On 31/03/2028 Spot Bond			3.08000	213.46895	3.08000	213.43422			176,966,944,000,000.00	57,456,800,000	156,272,793,800
Total R210 SPOT									16,966,944,000,000.00	57,456,800,000	156,272,793,800
Total For R210									16,966,944,000,000.00	57,456,800,000	156,272,793,800
R212 On 31/01/2022 Spot Bond			1.10000	175.36775	1.10000	175.34864			995,280,000,000,000.00	904,800,000,000	426,800,000,000
Total R212 SPOT									15,280,000,000,000.00	904,800,000,000	426,800,000,000
Total For R212									15,280,000,000,000.00	904,800,000,000	426,800,000,000
R213 On 28/02/2031 Spot Bond			9.61500	87.27864	9.55500	87.57794			992,820,134,652,000.00	415,269,904,800	558,728,152,900
Total R213 SPOT									12,820,134,652,000.00	415,269,904,800	558,728,152,900
Total For R213									12,820,134,652,000.00	415,269,904,800	558,728,152,900
R214 On 28/02/2041 Spot Bond			10.51000	69.92877	10.50500	69.93916			718,224,696,464,000.00	1,590,696,926,400	594,083,870,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R214 SPOT										18,224,696,464,000.00	590,696,926,400	594,083,870,20
Total For R214										18,224,696,464,000.00	590,696,926,400	594,083,870,20
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.47087				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.16730				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.79160				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.94929				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	101.05039				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.55514				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	99.26887				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.56994				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.54490				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.56927				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.44888				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.91922				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.75114				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.00162				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	100.01525				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	101.43396				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	100.66983				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	99.21424				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	101.31249				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	101.92547				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	99.90165				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	101.26784				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.32158				0.00	0	
Total RED603 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 RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.28515				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.44412				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.24710				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.90901				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.02865				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.01731				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.24338				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.61245				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			6.86000	105.83150	6.86000	105.81190				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.81000	94.12644	11.81000	94.09678				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.85500	99.84495	10.85500	99.81595				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.91948				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.96500	99.54582	9.96500	99.51922				0.00	0	1,400,000,00
Total RWL28 SPOT										0.00	0	1,400,000,00
Total For RWL28										0.00	0	1,400,000,00
SBK23 On 28/05/2022 Spot Bond			5.37000	103.94488	5.37000	103.92985				0.00	0	200,000,00
Total SBK23 SPOT										0.00	0	200,000,00
Total For SBK23										0.00	0	200,000,00
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	99.91640				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	99.91194				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.77500	110.20627	7.77500	110.18306			1,359,847,500,000.00		174,900,000	174,900,00
Total SBS20 SPOT									1,359,847,500,000.00		174,900,000	174,900,00
Total For SBS20									1,359,847,500,000.00		174,900,000	174,900,00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.71260				0.00	68,000,000	68,000,00
Total SBS21 SPOT										0.00	68,000,000	68,000,00
Total For SBS21										0.00	68,000,000	68,000,00
SBS27 On 20/02/2024 Spot Bond			7.02500	110.28881	7.02500	110.26812				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.85500	102.67596	7.85500	102.65411				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.15500	108.22123	8.15500	108.19746				0.00	0	3,650,000,00
Total SBS31 SPOT										0.00	0	3,650,000,00
Total For SBS31										0.00	0	3,650,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS34 On 19/09/2024 Spot Bond			7.10500	110.72830	7.10500	110.70695				0.00	0	50,000,00
Total SBS34 SPOT										0.00	0	50,000,00
Total For SBS34										0.00	0	50,000,00
SBS38 On 29/01/2025 Spot Bond			7.31500	104.68429	7.31500	104.66385				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.93500	104.33867	8.93500	104.31388				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.84000	105.24628	5.84000	105.22955				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.57500	112.16906	7.57500	112.14603				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.22500	114.03653	8.22500	114.01113				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.10500	109.34793	6.10500	109.33007			1,221,000,000,000.00		200,000,000	100,000,00
Total SBS46 SPOT									1,221,000,000,000.00		200,000,000	100,000,00
Total For SBS46									1,221,000,000,000.00		200,000,000	100,000,00
SBS47 On 15/02/2023 Spot Bond					0.00000	101.97575				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	99.95562				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.85000	99.96016	4.85000	99.94687				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.80500	6.80500	6.80500	105.39049				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.01892				0.00	0	
Total SBS52 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 SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.71733				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.04363				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			5.06000	102.55567	5.06000	102.54171				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.06517				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.36710				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.47625				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.56537				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.78562				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.00545				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.68418				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.60545				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.34769				0.00	0	500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS67 SPOT										0.00	0	500,000,00
Total For SBS67										0.00	0	500,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	101.23339				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.86949				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.13000	318.95864	2.13000	318.91496				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	218.12724				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.92563				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.95673				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	101.33500				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	102.84307				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.77551				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.62414				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT10 On 31/12/2026 Spot Bond					0.00000	100.73574				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	103.20748				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.30018				0.00	0	2,500,000,00
Total SBT202 SPOT										0.00	0	2,500,000,00
Total For SBT202										0.00	0	2,500,000,00
SBT203 On 03/12/2023 Spot Bond			6.58000	108.11294	6.58000	108.09371				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.58016				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.47172				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.76177				0.00	0	300,000,00
Total SBT207 SPOT										0.00	0	300,000,00
Total For SBT207										0.00	0	300,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	103.35704				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.63015				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.91250				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.02968				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.06705				0.00	0	
Total SLI6 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 SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.64000	102.68365	8.64000	102.66005				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.08438				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.11503				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.12427				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.11428				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.19407				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.09441				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.19407				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.17410				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.31369				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	101.13430				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.23395				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.22395				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.90500	108.99454	6.90500	108.97421				0.00	0	650,000,00
Total SNT03 SPOT										0.00	0	650,000,00
Total For SNT03										0.00	0	650,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	100.78946				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.93655				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.14176				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.00470				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.26566				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.91821				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.93982				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.52241				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.66144				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG001 On 18/06/2022 Spot Bond					0.00000	100.59210				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG007 On 18/06/2024 Spot Bond					0.00000	100.80446				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG008 On 15/10/2022 Spot Bond					0.00000	100.51280				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG009 On 15/10/2024 Spot Bond					0.00000	100.34886				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	100.98520				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.47031				0.00	0	200,000,00
Total SSA07 SPOT										0.00	0	200,000,00
Total For SSA07										0.00	0	200,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	100.42767				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.74600	3.74600	3.74600	150.42389				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.62000	112.66713	7.62000	112.64398				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.04500	90.40122	9.04500	90.37913				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	98.63769				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.22329				0.00	0	
Total SSN040 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 SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.61000	107.92000	6.61000	107.90072				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.98000	110.95581	4.98000	110.93223				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	100.00917				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	99.93066				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.77769				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.76000	2.76000	2.76000	315.39434				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.01472				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	99.89747				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	100.30280				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	151.27624				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.98000	4.98000	4.98000	110.93223				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.47000	4.47000	4.47000	107.37343				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.26000	4.26000	4.26000	199.84797				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	100.94482				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	100.92713				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	100.88360				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	100.69542				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	100.67905				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	101.69744				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	101.52657				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.61283				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.22828				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 27/08/2024 Spot Bond					0.00000	100.96734				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.77179				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.83390				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	221.52270				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.53642				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.11415				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.77624				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.02356				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.83453				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.95000	89.34360	9.95000	89.32002				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.71723				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.41000	95.97419	4.41000	198.19299				0.00	0	
Total SSN104 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 SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.06500	90.76825	5.06500	217.82165				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond					0.00000	101.12177				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	101.08559				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	100.54651				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/03/2022 Spot Bond					0.00000	100.58615				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.74212				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	96.09426				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN13: On 22/03/2022 Spot Bond					0.00000	100.49823				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.22695				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.11176				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	101.75703				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 03/11/2022 Spot Bond					0.00000	101.32267				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	101.77357				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14 On 18/02/2022 Spot Bond					0.00000	100.92688				0.00	0	
Total SSN143 SPOT										0.00	0	
Total For SSN143										0.00	0	
SSN14 On 18/02/2022 Spot Bond					0.00000	100.91729				0.00	0	
Total SSN144 SPOT										0.00	0	
Total For SSN144										0.00	0	
SSN14 On 28/02/2022 Spot Bond					0.00000	100.84711				0.00	0	
Total SSN145 SPOT										0.00	0	
Total For SSN145										0.00	0	
SSN14 On 09/12/2022 Spot Bond					0.00000	100.82146				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN14 On 15/02/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN147 SPOT										0.00	0	
Total For SSN147										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.82735				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.11500	105.70826	8.11500	105.68517				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.83890				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.92359				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A12 On 21/02/2024 Spot Bond					0.00000	100.91998				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.96485				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.94684				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	103.12751	7.21000	103.10766				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	102.82775	7.72000	102.78496				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.67961				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.64794				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.91861				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.22356				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.63127				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.56472				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.13240				0.00	0	
Total TFS159 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 TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.88448				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.49767				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.23185				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.70767				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.08222				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.26808				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.39747				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.41779				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.76363				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.79849				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.99557				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.79014				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.93728				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.95787				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.91822				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.04075				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.18466				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.20817				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.12540				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.33730				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.08218				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	102.23395				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D: On 21/11/2022 Spot Bond					0.00000	101.75407				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.46557				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.04751				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.19890				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	103.68124	8.49000	103.65782				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.10552				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.97407				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.92902				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.96867				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	102.49969	5.76000	102.48388				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.00830				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.07315				0.00	0	
Total TH16B2 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 TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.07676				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.06415				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.15059				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.12718				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.45114				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.60399				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.51409				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.04585				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.01885				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.11063				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.06924				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.44151				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.37501				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.82630				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.83891				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.70523				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.31000	105.19135	6.31000	105.17330				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.91000	110.07233	6.91000	110.05168				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.65195				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.24973				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.11500	105.68285	8.11500	105.65975				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.55881				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.62182				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
TL31 On 10/06/2026 Spot Bond					0.00000	101.14217				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.15365				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.86000	108.91949	6.86000	108.89919				82,040,112,000.00	11,959,200	1,125,794,600
Total TN23 SPOT										82,040,112,000.00	11,959,200	1,125,794,600
Total For TN23										82,040,112,000.00	11,959,200	1,125,794,600
TN23/R On 06/11/2023 Spot Bond			100.00000	34.22704	100.00000	34.15045				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.48500	107.23488	8.48500	107.21066				144,962,831,000.00	17,084,600	1,641,106,200
Total TN25 SPOT										144,962,831,000.00	17,084,600	1,641,106,200
Total For TN25										144,962,831,000.00	17,084,600	1,641,106,200
TN25/R On 19/08/2025 Spot Bond			100.00000	18.62174	100.00000	18.58075				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.51500	99.12771	9.51500	99.10225				139,231,092,000.00	14,632,800	18,576,642,200
Total TN27 SPOT										139,231,092,000.00	14,632,800	18,576,642,200
Total For TN27										139,231,092,000.00	14,632,800	18,576,642,200
TN27/R On 14/11/2027 Spot Bond			100.00000	11.35884	100.00000	11.33342				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.88500	101.03908	10.88500	101.00966				0.00	0	1,200,000,000
Total TN30 SPOT										0.00	0	1,200,000,000
Total For TN30										0.00	0	1,200,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	118.62807	8.00000	118.60251				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.70500	96.05568	11.70500	96.02567				0.00	0	2,000,000,000
Total TN40 SPOT										0.00	0	2,000,000,000
Total For TN40										0.00	0	2,000,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.24462	10.75000	103.21493				0.00	0	
Total TN40/R214 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 TN40/R214										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.56726				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A1: On 20/06/2024 Spot Bond					0.00000	100.85529				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.57331				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.89671				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			7.61000	100.53823	7.61000	100.78275				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.49186				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.75448				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.50175				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.32000	103.91779	6.32000	103.89993				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.06541				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	101.37396				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.81168				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.21155				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.22193				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.61000	107.98077	6.61000	107.96147				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.21155				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.22193				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.51184	8.62000	102.48808				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.07775				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.90751				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.64652				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.93824				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.81636				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.24902				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP256 On 14/02/2022 Spot Bond					0.00000	99.76773				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	99.41675				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	99.33800				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP259 On 11/05/2022 Spot Bond					0.00000	98.61976				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP260 On 16/09/2022 Spot Bond					0.00000	96.75737				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.52397				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	99.91712				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.55175				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC390 On 31/01/2022 Spot Bond					0.00000	101.04288				0.00	0	
Total TWC390 SPOT										0.00	0	
Total For TWC390										0.00	0	
TWC391 On 04/02/2022 Spot Bond					0.00000	100.94893				0.00	0	
Total TWC391 SPOT										0.00	0	
Total For TWC391										0.00	0	
TWC392 On 18/02/2022 Spot Bond					0.00000	100.78658				0.00	0	
Total TWC392 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 TWC392										0.00	0	
TWC39 On 25/02/2022 Spot Bond					0.00000	100.73890				0.00	0	
Total TWC393 SPOT										0.00	0	
Total For TWC393										0.00	0	
TWC39 On 04/03/2022 Spot Bond					0.00000	100.61018				0.00	0	
Total TWC394 SPOT										0.00	0	
Total For TWC394										0.00	0	
TWC39 On 11/03/2022 Spot Bond					0.00000	100.52402				0.00	0	
Total TWC395 SPOT										0.00	0	
Total For TWC395										0.00	0	
TWC39 On 07/04/2022 Spot Bond					0.00000	100.20502				0.00	0	
Total TWC396 SPOT										0.00	0	
Total For TWC396										0.00	0	
TWC39 On 14/04/2022 Spot Bond					0.00000	100.12060				0.00	0	
Total TWC397 SPOT										0.00	0	
Total For TWC397										0.00	0	
TWC39 On 22/04/2022 Spot Bond					0.00000	100.03618				0.00	0	
Total TWC398 SPOT										0.00	0	
Total For TWC398										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.94500	108.89691	9.94500	108.86771				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.04452				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.17413				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.23395				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.49306				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.25905				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.50971				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.94470				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.01690				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.05673				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.90592				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.93194				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.69734				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										2.18e+017	582,383,620,301	481,293,329,40
Total for SPOT :										2.18e+017	582,383,620,301	481,293,329,40
Total Futures										2.179472418e+017	582,384,348,326	481,294,677,15
Total Options										0.000000000	0	145,22
Grand Total:										2.18e+017	582,384,348,326	481,294,822,37