



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/02/2022

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			11.01500	80.30091	11.01500	80.30091			0.00	0	
ES33 On 05/05/2022 Bond Future			11.28756	77.21616	11.29888	77.15696			0.00	0	8
ES33 On 04/08/2022 Bond Future			11.50433	78.25150	11.52034	78.17013			0.00	0	26
ES33 On 03/11/2022 Bond Future			11.69625	75.67047	11.73001	75.50332			0.00	0	
ES33 On 02/02/2023 Bond Future			11.91393	76.80385	11.95775	76.59293			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/02/2022 Bond Future			11.45500	79.36594	11.45500	79.36594			0.00	0	
ES42 On 05/05/2022 Bond Future			11.69809	75.82775	11.71457	75.72729			0.00	0	1,15
ES42 On 04/08/2022 Bond Future			11.89437	76.84509	11.91516	76.72179			0.00	0	3,51
ES42 On 03/11/2022 Bond Future			12.06955	73.76602	12.10579	73.55654			0.00	0	
ES42 On 02/02/2023 Bond Future			12.25974	74.87193	12.30466	74.61899			0.00	0	
Total ES42 Future									0.00	0	4,76
Total For ES42									0.00	0	4,76
I2025 On 03/02/2022 Bond Future			155.94049	155.94049	155.94049	155.94049			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	05/05/2022	Bond Future			158.33788	158.33788	158.20187	158.20187			0.00	0	5,44
I2025	On	04/08/2022	Bond Future			158.84373	158.84373	158.66237	158.66237			0.00	0	1,11
I2025	On	03/11/2022	Bond Future			161.27996	161.27996	160.92217	160.92217			0.00	0	
I2025	On	02/02/2023	Bond Future			162.03922	162.03922	161.58819	161.58819			0.00	0	
Total I2025 Future												0.00	0	6,55
Total For I2025												0.00	0	6,55
I2029	On	03/02/2022	Bond Future			114.63486	114.63486	114.63486	114.63486			0.00	0	
I2029	On	05/05/2022	Bond Future			115.75281	115.75281	115.55932	115.55932			0.00	0	2,74
I2029	On	04/08/2022	Bond Future			117.30454	117.30454	117.07667	117.07667			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			117.87504	117.87504	117.51607	117.51607			0.00	0	
I2029	On	02/02/2023	Bond Future			119.63813	119.63813	119.20990	119.20990			0.00	0	
Total I2029 Future												0.00	0	4,58
Total For I2029												0.00	0	4,58
I2033	On	03/02/2022	Bond Future			112.19491	112.19491	112.19491	112.19491			0.00	0	
I2033	On	05/05/2022	Bond Future			113.25222	113.25222	112.97315	112.97315			0.00	0	2,31
I2033	On	04/08/2022	Bond Future			114.77027	114.77027	114.45648	114.45648			0.00	0	4,96
I2033	On	03/11/2022	Bond Future			115.21996	115.21996	114.77693	114.77693			0.00	0	
I2033	On	02/02/2023	Bond Future			116.94325	116.94325	116.43111	116.43111			0.00	0	
Total I2033 Future												0.00	0	7,33
Total For I2033												0.00	0	7,33
I2038	On	03/02/2022	Bond Future			127.70689	127.70689	127.70689	127.70689			0.00	0	
I2038	On	05/05/2022	Bond Future			130.20612	130.20612	129.03138	129.03138			0.00	0	4,11
I2038	On	04/08/2022	Bond Future			130.13280	130.13280	128.90670	128.90670			0.00	0	2,66
I2038	On	03/11/2022	Bond Future			132.12937	132.12937	130.74313	130.74313			0.00	0	
I2038	On	02/02/2023	Bond Future			132.24637	132.24637	130.76775	130.76775			0.00	0	
Total I2038 Future												0.00	0	6,84
Total For I2038												0.00	0	6,84
I2046	On	03/02/2022	Bond Future			117.82220	117.82220	117.82220	117.82220			0.00	0	
I2046	On	05/05/2022	Bond Future			118.87528	118.87528	118.46445	118.46445			0.00	0	14,00
I2046	On	04/08/2022	Bond Future			120.46906	120.46906	120.02006	120.02006			0.00	0	2,96
I2046	On	03/11/2022	Bond Future			120.38702	120.38702	119.80026	119.80026			0.00	0	
I2046	On	02/02/2023	Bond Future			122.18804	122.18804	121.52728	121.52728			0.00	0	
Total I2046 Future												0.00	0	16,97
Total For I2046												0.00	0	16,97
I2050	On	03/02/2022	Bond Future			119.99657	119.99657	119.99657	119.99657			0.00	0	
I2050	On	05/05/2022	Bond Future			123.64540	123.64540	123.17316	123.17316			0.00	0	8,51
I2050	On	04/08/2022	Bond Future			123.28175	123.28175	122.76923	122.76923			0.00	0	1,11
I2050	On	03/11/2022	Bond Future			125.17308	125.17308	124.51825	124.51825			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2050	On	02/02/2023	Bond Future			124.97809	124.97809	124.24555	124.24555				0.00	0	
Total I2050 Future													0.00	0	9,76
Total For I2050													0.00	0	9,76
R186	On	03/02/2022	Bond Future			7.59500	113.02928	7.59500	113.02928		5.24		0.00	0	
R186	On	05/05/2022	Bond Future			7.94474	113.73454	7.95991	113.67342		5.19		0.00	0	72,66
R186	On	04/08/2022	Bond Future			8.13823	109.94431	8.16265	109.85147		5.23		0.00	0	
R186	On	03/11/2022	Bond Future			8.28064	111.60908	8.34093	111.39276		4.98		0.00	0	
R186	On	02/02/2023	Bond Future			8.46338	107.96462	8.54616	107.68565		5.06		0.00	0	
Total R186 Future													0.00	0	72,66
R186	On	05/05/2022	Bond Future	6.73	Call			30.48000	0.03048	31,300	4.75		0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			5,126.63000	5.12663	5,066,330	4.75		0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			237.51000	0.23751	243,660	4.99		0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.28	Put			3,018.99000	3.01899	2,964,020	4.99		0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			417.01000	0.41701	427,270	5.09		0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			640.96000	0.64096	615,380	5.45		0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			584.21000	0.58421	560,150	5.49		0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,007.00000	1.00700	1,028,770	5.24		0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.88	Put			1,329.42000	1.32942	1,290,070	5.24		0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,578.55000	1.57855	1,608,970	5.36		0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.14	Put			856.25000	0.85625	825,550	5.36		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,000.00000	2.00000	2,035,540	5.45		0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			104.36000	0.10436	97,670	6.02		0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.31	Call			2,028.01000	2.02801	2,063,860	5.46		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			629.33000	0.62933	604,060	5.46		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,055.99000	2.05599	2,092,140	5.47		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			617.69000	0.61769	592,720	5.47		0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			2,141.27000	2.14127	2,178,330	5.49		0.00	0	4,00
R186	On	05/05/2022	Bond Future	7.48	Put			2,371.25000	2.37125	2,320,390	5.09		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			3,029.30000	3.02930	3,074,170	5.68		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			332.58000	0.33258	316,330	5.68		0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			4,037.30000	4.03730	4,088,270	5.87		0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			177.42000	0.17742	167,270	5.87		0.00	0	4,00
R186	On	05/05/2022	Bond Future	9.18	Call			4,883.38000	4.88338	4,937,810	6.02		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			1,556.02000	1.55602	1,597,860	5.28		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			1,680.17000	1.68017	1,629,170	5.28		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			6,159.01000	6.15901	6,240,640	6.25		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			225.67000	0.22567	214,460	6.25		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			141.04000	0.14104	148,040	4.43		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			4,833.20000	4.83320	4,747,360	4.43		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R186	On	04/08/2022	Bond Future	7.96	Call		1,243.25000	1.24325	1,279,220	5.21	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put		2,016.65000	2.01665	1,959,780	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call		1,575.59000	1.57559	1,617,780	5.29	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		1,661.70000	1.66170	1,611,050	5.29	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,595.30000	1.59530	1,637,830	5.29	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		1,643.38000	1.64338	1,593,070	5.29	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		1,608.89000	1.60889	1,513,460	5.11	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		2,340.76000	2.34076	2,462,270	5.12	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		1,594.80000	1.59480	1,499,990	5.12	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		2,297.96000	2.29796	2,418,240	5.11	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		1,623.08000	1.62308	1,527,040	5.11	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		2,319.32000	2.31932	2,440,210	5.11	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		1,831.34000	1.83134	1,958,590	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		2,561.72000	2.56172	2,410,000	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		1,847.48000	1.84748	1,975,420	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		2,543.93000	2.54393	2,392,900	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		1,814.86000	1.81486	1,941,420	5.08	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		2,579.18000	2.57918	2,426,770	5.08	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											0.00	0	97,38
R197	On	03/02/2022	Bond Future			321.90632	321.90632	321.90632	321.90632		0.00	0	
R197	On	05/05/2022	Bond Future			326.01040	326.01040	326.18647	326.18647		0.00	0	75
R197	On	04/08/2022	Bond Future			321.97697	321.97697	322.06614	322.06614		0.00	0	
R197	On	03/11/2022	Bond Future			326.91862	326.91862	326.65514	326.65514		0.00	0	
R197	On	02/02/2023	Bond Future			323.21761	323.21761	322.77335	322.77335		0.00	0	
Total R197 Future											0.00	0	75
Total For R197											0.00	0	75
R202	On	03/02/2022	Bond Future			244.79106	244.79106	244.79106	244.79106		0.00	0	
R202	On	05/05/2022	Bond Future			249.15902	249.15902	249.03164	249.03164		0.00	0	6,38
R202	On	04/08/2022	Bond Future			248.03549	248.03549	247.83794	247.83794		0.00	0	5
R202	On	03/11/2022	Bond Future			251.84019	251.84019	251.36838	251.36838		0.00	0	
R202	On	02/02/2023	Bond Future			251.04363	251.04363	250.42835	250.42835		0.00	0	
Total R202 Future											0.00	0	6,48
Total For R202											0.00	0	6,48
R2023	On	03/02/2022	Bond Future			5.31000	105.91404	5.31000	105.91404	1.18	0.00	0	
R2023	On	05/05/2022	Bond Future			5.40827	103.30824	5.40207	103.31316	1.02	0.00	0	14,61
R2023	On	04/08/2022	Bond Future			5.50259	104.64397	5.54599	104.62016	0.71	0.00	0	2,36
R2023	On	03/11/2022	Bond Future			4.85956	102.34882	5.30184	102.21215	0.41	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	Opt Intere
Total R2023 Future										0.00	0	17,03
R2023 On 05/05/2022 Bond Future	6.29	Call			737.09000	0.73709	732,070	1.20		0.00	0	
R2023 On 05/05/2022 Bond Future	6.29	Put			36.62000	0.03662	36,520	1.20		0.00	0	
R2023 On 05/05/2022 Bond Future	6.30	Call			744.19000	0.74419	739,160	1.20		0.00	0	
R2023 On 05/05/2022 Bond Future	6.30	Put			35.87000	0.03587	35,760	1.20		0.00	0	
R2023 On 05/05/2022 Bond Future	6.31	Call			751.29000	0.75129	746,250	1.20		0.00	0	
R2023 On 05/05/2022 Bond Future	6.31	Put			35.13000	0.03513	35,010	1.20		0.00	0	
R2023 On 04/08/2022 Bond Future	6.05	Call			389.94000	0.38994	405,940	0.78		0.00	0	
R2023 On 04/08/2022 Bond Future	6.05	Put			114.32000	0.11432	106,510	0.78		0.00	0	
R2023 On 04/08/2022 Bond Future	6.03	Call			381.97000	0.38197	397,810	0.77		0.00	0	
R2023 On 04/08/2022 Bond Future	6.03	Put			117.26000	0.11726	109,290	0.77		0.00	0	
R2023 On 04/08/2022 Bond Future	6.04	Call			385.95000	0.38595	401,870	0.78		0.00	0	
R2023 On 04/08/2022 Bond Future	6.04	Put			115.78000	0.11578	107,890	0.78		0.00	0	
R2023 On 03/11/2022 Bond Future	6.26	Put			50.86000	0.05086	26,490	0.45		0.00	0	
R2023 On 03/11/2022 Bond Future	6.27	Call			348.09000	0.34809	460,670	0.45		0.00	0	
R2023 On 03/11/2022 Bond Future	6.27	Put			50.17000	0.05017	26,080	0.45		0.00	0	
R2023 On 03/11/2022 Bond Future	6.25	Call			343.08000	0.34308	455,180	0.45		0.00	0	
R2023 On 03/11/2022 Bond Future	6.25	Put			51.29000	0.05129	26,720	0.45		0.00	0	
R2023 On 03/11/2022 Bond Future	6.26	Call			345.71000	0.34571	458,010	0.45		0.00	0	
Total R2023 Option										0.00	0	
Total For R2023										0.00	0	17,03
R2030 On 03/02/2022 Bond Future			9.22000	93.38739	9.22000	93.38739		8.69		0.00	0	
R2030 On 05/05/2022 Bond Future			9.50405	94.06240	9.53567	93.90111		8.57	205,056,032.00		2,180	71,73
R2030 On 04/08/2022 Bond Future			9.70556	91.29451	9.74399	91.10540		8.52	35,970,036.94		394	25,63
R2030 On 03/11/2022 Bond Future			9.86338	92.67783	9.92500	92.38424		8.18	0.00		0	
R2030 On 02/02/2023 Bond Future			10.05027	90.03941	10.12599	89.69120		8.26	0.00		0	
Total R2030 Future									241,026,068.94		2,574	97,43
R2030 On 05/05/2022 Bond Future	8.47	Call			103.83000	0.10383	112,210	7.86		0.00	0	1,03
R2030 On 05/05/2022 Bond Future	8.14	Put			7,510.74000	7.51074	7,352,460	7.98		0.00	0	
R2030 On 05/05/2022 Bond Future	8.14	Call			35.21000	0.03521	38,220	7.98		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	7.73	Put			9,824.50000	9.82450	9,663,890	8.12		0.00	0	
R2030 On 05/05/2022 Bond Future	7.73	Call			7.64000	0.00764	8,320	8.12		0.00	0	20
R2030 On 05/05/2022 Bond Future	9.95	Call			2,869.58000	2.86958	2,976,070	8.97		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			103.80000	0.10380	93,090	10.28		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	11.04	Call			7,376.36000	7.37636	7,526,940	10.28		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Put			499.36000	0.49936	460,500	9.28		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Call			3,854.64000	3.85464	3,977,070	9.28		0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Put			5,744.14000	5.74414	5,591,230	7.86		0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Call			1,127.53000	1.12753	1,186,430	8.47		0.00	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 05/05/2022 Bond Future	10.20	Put			508.44000	0.50844	469,040	9.27	0.00	0	20
R2030 On 05/05/2022 Bond Future	10.20	Call			3,815.12000	3.81512	3,937,010	9.27	0.00	0	
R2030 On 05/05/2022 Bond Future	10.19	Put			517.68000	0.51768	477,730	9.26	0.00	0	
R2030 On 05/05/2022 Bond Future	10.19	Call			3,775.73000	3.77573	3,897,070	9.26	0.00	0	
R2030 On 05/05/2022 Bond Future	9.95	Put			789.12000	0.78912	734,320	8.97	0.00	0	1,000
R2030 On 05/05/2022 Bond Future	8.81	Call			312.17000	0.31217	333,780	8.08	0.00	0	20
R2030 On 05/05/2022 Bond Future	9.65	Put			1,308.91000	1.30891	1,231,310	8.68	0.00	0	5,000
R2030 On 05/05/2022 Bond Future	9.65	Call			1,889.09000	1.88909	1,972,780	8.68	0.00	0	
R2030 On 05/05/2022 Bond Future	9.60	Put			1,419.56000	1.41956	1,337,850	8.64	0.00	0	5,000
R2030 On 05/05/2022 Bond Future	9.60	Call			1,746.58000	1.74658	1,826,160	8.64	0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Put			2,079.79000	2.07979	1,977,400	8.47	0.00	0	1,000
R2030 On 05/05/2022 Bond Future	9.15	Put			2,736.90000	2.73690	2,618,900	8.33	0.00	0	
R2030 On 05/05/2022 Bond Future	9.15	Call			744.77000	0.74477	788,060	8.33	0.00	0	7,500
R2030 On 05/05/2022 Bond Future	8.89	Put			3,757.06000	3.75706	3,621,760	8.14	0.00	0	
R2030 On 05/05/2022 Bond Future	8.89	Call			390.84000	0.39084	416,830	8.14	0.00	0	1,800
R2030 On 05/05/2022 Bond Future	8.81	Put			4,106.32000	4.10632	3,966,640	8.08	0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Put			4,286.98000	4.28698	4,143,700	8.09	0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Call			793.70000	0.79370	839,530	8.09	0.00	0	800
R2030 On 04/08/2022 Bond Future	10.95	Put			546.03000	0.54603	511,900	9.71	0.00	0	800
R2030 On 04/08/2022 Bond Future	10.95	Call			6,234.40000	6.23440	6,389,380	9.71	0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Put			2,631.27000	2.63127	2,521,540	8.41	0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			1,721.35000	1.72135	1,800,730	8.41	0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Put			7,652.29000	7.65229	7,477,240	8.00	0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			190.51000	0.19051	204,570	8.00	0.00	0	800
R2030 On 04/08/2022 Bond Future	9.55	Put			2,658.92000	2.65892	2,548,500	8.41	0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			1,699.21000	1.69921	1,777,900	8.41	0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			2,686.52000	2.68652	2,575,410	8.40	0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			1,676.99000	1.67699	1,754,990	8.40	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			3,024.35000	3.02435	3,185,950	8.38	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			2,252.22000	2.25222	2,121,860	8.40	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			3,079.44000	3.07944	3,242,670	8.40	0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			2,271.63000	2.27163	2,140,460	8.39	0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			3,051.84000	3.05184	3,214,260	8.39	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			2,291.18000	2.29118	2,159,190	8.38	0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Put			7,011.53000	7.01153	6,731,020	7.62	0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			708.75000	0.70875	776,450	7.62	0.00	0	100
R2030 On 02/02/2023 Bond Future	9.80	Put			3,736.71000	3.73671	3,538,920	8.15	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			2,225.35000	2.22535	2,375,770	8.15	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			4,114.91000	4.11491	3,904,670	8.07	0.00	0	100
R2030 On 02/02/2023 Bond Future	9.66	Call			1,944.59000	1.94459	2,082,560	8.07	0.00	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	02/02/2023	Bond Future	9.94	Put		3,385.44000	3.38544	3,200,040	8.23	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.94	Call		2,527.07000	2.52707	2,689,880	8.23	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put		3,220.04000	3.22004	3,040,780	8.27	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call		2,685.95000	2.68595	2,854,900	8.27	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put		5,543.01000	5.54301	5,292,480	7.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call		1,164.78000	1.16478	1,262,460	7.78	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put		3,243.17000	3.24317	3,063,040	8.26	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		2,662.84000	2.66284	2,830,920	8.26	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		3,266.43000	3.26643	3,085,420	8.25	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call		2,639.84000	2.63984	2,807,040	8.25	0.00	0	
Total R2030 Option											0.00	0	29,42
Total For R2030											241,026,068.94	2,574	126,87
R2032	On	03/02/2022	Bond Future			9.66500	93.93096	9.66500	93.93096	9.74	0.00	0	
R2032	On	05/05/2022	Bond Future			9.90733	90.58457	9.93376	90.43191	9.86	72,467,656.00	800	132,33
R2032	On	04/08/2022	Bond Future			10.09044	91.77711	10.12251	91.59726	9.43	0.00	0	
R2032	On	03/11/2022	Bond Future			10.24459	89.01437	10.29632	88.73213	9.45	0.00	0	
R2032	On	02/02/2023	Bond Future			10.41994	90.32738	10.48313	89.99247	9.16	0.00	0	
Total R2032 Future											72,467,656.00	800	132,33
R2032	On	05/05/2022	Bond Future	10.29	Call		2,965.42000	2.96542	3,061,770	10.18	0.00	0	98
R2032	On	05/05/2022	Bond Future	10.18	Put		1,141.57000	1.14157	1,077,260	10.05	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		2,547.40000	2.54740	2,635,750	10.05	0.00	0	78
R2032	On	05/05/2022	Bond Future	9.58	Put		2,902.47000	2.90247	2,790,710	9.35	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Call		830.11000	0.83011	871,010	9.35	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.98	Call		6,045.53000	6.04553	6,176,630	11.28	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put		183.37000	0.18337	167,710	11.55	0.00	0	78
R2032	On	05/05/2022	Bond Future	11.18	Call		7,004.42000	7.00442	7,141,420	11.55	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		241.57000	0.24157	221,940	11.36	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,331.89000	6.33189	6,464,920	11.36	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Put		941.09000	0.94109	884,780	10.18	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		246.36000	0.24636	226,410	11.35	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		6,284.16000	6.28416	6,416,870	11.35	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		251.24000	0.25124	230,970	11.34	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Call		6,236.47000	6.23647	6,368,860	11.34	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put		271.03000	0.27103	249,470	11.28	0.00	0	98
R2032	On	04/08/2022	Bond Future	11.89	Put		338.15000	0.33815	318,410	11.82	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call		9,542.57000	9.54257	9,702,680	11.82	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		466.57000	0.46657	440,560	11.42	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.60	Call		8,251.74000	8.25174	8,405,580	11.42	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		2,183.58000	2.18358	2,096,610	9.62	0.00	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 04/08/2022 Bond Future	10.22	Call			2,727.36000	2.72736	2,820,240	9.62		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			2,207.96000	2.20796	2,120,350	9.61		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			2,696.17000	2.69617	2,788,410	9.61		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Put			2,232.82000	2.23282	2,144,560	9.60		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			2,665.41000	2.66541	2,757,000	9.60		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Put			3,699.26000	3.69926	3,579,310	9.21		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			1,406.44000	1.40644	1,466,340	9.21		0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			7,080.21000	7.08021	6,919,000	8.40		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			301.94000	0.30194	320,580	8.40		0.00	0	80
R2032 On 03/11/2022 Bond Future	10.16	Call			2,506.74000	2.50674	2,637,600	9.39		0.00	0	
R2032 On 03/11/2022 Bond Future	10.66	Put			2,066.34000	2.06634	1,956,020	9.78		0.00	0	
R2032 On 03/11/2022 Bond Future	10.66	Call			4,017.16000	4.01716	4,189,080	9.78		0.00	0	
R2032 On 03/11/2022 Bond Future	9.31	Call			789.16000	0.78916	848,360	8.68		0.00	0	10
R2032 On 03/11/2022 Bond Future	10.56	Put			2,264.06000	2.26406	2,146,020	9.69		0.00	0	10
R2032 On 03/11/2022 Bond Future	10.56	Call			3,684.24000	3.68424	3,848,440	9.69		0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Put			2,413.10000	2.41310	2,289,480	9.62		0.00	0	40
R2032 On 03/11/2022 Bond Future	10.49	Call			3,459.25000	3.45925	3,617,870	9.62		0.00	0	
R2032 On 03/11/2022 Bond Future	10.16	Put			3,253.09000	3.25309	3,101,710	9.39		0.00	0	10
R2032 On 03/11/2022 Bond Future	10.11	Put			3,398.62000	3.39862	3,242,910	9.36		0.00	0	40
R2032 On 03/11/2022 Bond Future	10.11	Call			2,376.43000	2.37643	2,502,960	9.36		0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Put			6,158.32000	6.15832	5,939,090	8.72		0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Call			859.12000	0.85912	922,130	8.72		0.00	0	40
R2032 On 03/11/2022 Bond Future	9.31	Put			6,383.03000	6.38303	6,159,990	8.68		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Put			4,160.38000	4.16038	3,968,680	8.95		0.00	0	40
R2032 On 02/02/2023 Bond Future	10.16	Call			2,429.77000	2.42977	2,572,980	8.95		0.00	0	
R2032 On 02/02/2023 Bond Future	9.31	Put			7,395.61000	7.39561	7,131,790	8.46		0.00	0	
R2032 On 02/02/2023 Bond Future	9.31	Call			891.61000	0.89161	962,700	8.46		0.00	0	40
R2032 On 02/02/2023 Bond Future	10.40	Put			3,476.68000	3.47668	3,306,270	9.10		0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Call			3,035.73000	3.03573	3,200,230	9.10		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Put			3,503.34000	3.50334	3,332,050	9.09		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Call			3,009.15000	3.00915	3,172,770	9.09		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Put			3,530.15000	3.53015	3,357,990	9.09		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Call			2,982.68000	2.98268	3,145,430	9.09		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Put			3,218.90000	3.21890	3,057,150	9.16		0.00	0	40
R2032 On 02/02/2023 Bond Future	10.50	Call			3,308.03000	3.30803	3,481,190	9.16		0.00	0	
Total R2032 Option										0.00	0	9,90
Total For R2032										72,467,656.00	800	142,30
R2035 On 03/02/2022 Bond Future			10.10500	95.12492	10.10500	95.12492		11.00		0.00	0	
R2035 On 05/05/2022 Bond Future			10.33750	91.42942	10.34320	91.39240		11.18		0.00	0	70,20

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 04/08/2022 Bond Future			10.52082	92.59285	10.53075	92.53011		10.69		0.00	0	48,45
R2035 On 03/11/2022 Bond Future			10.66873	89.52885	10.69519	89.36561		10.74		0.00	0	
R2035 On 02/02/2023 Bond Future			10.83529	90.88761	10.87097	90.67311		10.46		0.00	0	
Total R2035 Future										0.00	0	118,73
R2035 On 05/05/2022 Bond Future	10.72	Call		3,495.92000	3.49592	3,510,690		11.84		0.00	0	1,20
R2035 On 05/05/2022 Bond Future	10.72	Put		1,095.97000	1.09597	1,073,720		11.84		0.00	0	
R2035 On 05/05/2022 Bond Future	10.82	Call		3,951.13000	3.95113	3,967,820		12.02		0.00	0	
R2035 On 05/05/2022 Bond Future	10.82	Put		929.65000	0.92965	909,320		12.02		0.00	0	1,20
R2035 On 05/05/2022 Bond Future	11.63	Call		8,054.60000	8.05460	8,083,560		13.41		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Put		25.43000	0.02543	23,950		14.35		0.00	0	1,20
R2035 On 05/05/2022 Bond Future	11.63	Put		225.22000	0.22522	217,160		13.41		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call		8,107.39000	8.10739	8,136,450		13.43		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put		221.08000	0.22108	213,120		13.43		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call		8,160.19000	8.16019	8,189,360		13.44		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put		217.01000	0.21701	209,160		13.44		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Call		13,325.40000	13.32540	13,360,940		14.35		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call		2,760.01000	2.76001	2,784,640		10.72		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.53	Put		2,764.74000	2.76474	2,726,630		10.72		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call		3,457.72000	3.45772	3,486,850		10.90		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put		2,212.00000	2.21200	2,178,390		10.90		0.00	0	
R2035 On 04/08/2022 Bond Future	9.53	Call		482.96000	0.48296	488,630		9.49		0.00	0	40
R2035 On 04/08/2022 Bond Future	9.53	Put		7,135.55000	7.13555	7,078,480		9.49		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call		960.34000	0.96034	970,710		9.94		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.84	Put		5,479.11000	5.47911	5,426,740		9.94		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Call		10,051.40000	10.05140	10,103,120		13.10		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put		452.31000	0.45231	441,290		13.10		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.64	Call		3,134.50000	3.13450	3,161,610		10.82		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put		2,448.36000	2.44836	2,412,730		10.82		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.72	Call		3,420.89000	3.42089	3,449,800		10.89		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put		2,237.10000	2.23710	2,203,270		10.89		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call		3,494.46000	3.49446	3,523,820		10.91		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put		2,186.88000	2.18688	2,153,500		10.91		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call		5,092.05000	5.09205	5,129,410		11.45		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put		1,419.78000	1.41978	1,394,400		11.45		0.00	0	10
R2035 On 03/11/2022 Bond Future	10.57	Put		3,658.75000	3.65875	3,568,510		10.60		0.00	0	50
R2035 On 03/11/2022 Bond Future	10.99	Call		4,285.39000	4.28539	4,378,510		10.94		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put		2,495.42000	2.49542	2,425,300		10.94		0.00	0	50
R2035 On 03/11/2022 Bond Future	11.14	Put		2,175.94000	2.17594	2,112,410		11.11		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call		4,895.77000	4.89577	4,995,900		11.12		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 Intert
R2035 On 03/11/2022 Bond Future	11.15	Put			2,156.01000	2.15601	2,092,900	11.12		0.00	0	
R2035 On 03/11/2022 Bond Future	9.82	Call			1,064.48000	1.06448	1,100,930	9.83		0.00	0	58
R2035 On 03/11/2022 Bond Future	9.82	Put			6,699.14000	6.69914	6,572,350	9.83		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			2,882.63000	2.88263	2,955,630	10.60		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			4,817.61000	4.81761	4,916,880	11.10		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			2,195.76000	2.19576	2,131,790	11.10		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			4,856.77000	4.85677	4,956,480	11.11		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			3,156.80000	3.15680	3,252,660	10.40		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			4,436.07000	4.43607	4,317,430	10.40		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.86	Call			3,751.49000	3.75149	3,858,320	10.54		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			3,817.36000	3.81736	3,709,690	10.54		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			3,813.64000	3.81364	3,921,550	10.55		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			3,759.47000	3.75947	3,652,880	10.55		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			4,400.57000	4.40057	4,518,040	10.68		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Put			3,276.53000	3.27653	3,179,500	10.68		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Call			1,226.54000	1.22654	1,276,230	9.78		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			7,937.48000	7.93748	7,772,670	9.78		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			3,782.32000	3.78232	3,889,700	10.54		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			3,788.14000	3.78814	3,681,020	10.54		0.00	0	
Total R2035 Option										0.00	0	8,58
Total For R2035										0.00	0	127,33
R2037 On 03/02/2022 Bond Future			10.26500	86.82820	10.26500	86.82820		12.22		0.00	0	
R2037 On 05/05/2022 Bond Future			10.49180	87.52430	10.50269	87.45246		11.87	31,508,748.00		360	84,72
R2037 On 04/08/2022 Bond Future			10.66776	84.42002	10.68281	84.32332		11.95		0.00	0	49,47
R2037 On 03/11/2022 Bond Future			10.80854	85.69999	10.83918	85.50740		11.46		0.00	0	
R2037 On 02/02/2023 Bond Future			10.96909	82.70862	11.00853	82.46667		11.76		0.00	0	
Total R2037 Future									31,508,748.00		360	134,13
R2037 On 05/05/2022 Bond Future	11.84	Call			8,386.98000	8.38698	8,448,860	14.20		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Put			207.78000	0.20778	197,670	14.19		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Call			8,334.04000	8.33404	8,395,770	14.19		0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Put			211.67000	0.21167	201,420	14.17		0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Call			8,281.11000	8.28111	8,342,700	14.17		0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Put			203.96000	0.20396	194,000	14.20		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			2,159.34000	2.15934	2,112,890	12.12		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Call			3,599.40000	3.59940	3,649,650	12.12		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Put			676.16000	0.67616	656,190	13.83		0.00	0	1,08
R2037 On 04/08/2022 Bond Future	11.95	Call			8,263.35000	8.26335	8,340,080	13.83		0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Put			5,037.36000	5.03736	4,963,030	11.12		0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Call			1,170.56000	1.17056	1,192,930	11.12		0.00	0	58

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2037 On 04/08/2022 Bond Future	11.42	Put			1,213.91000	1.21391	1,182,700	12.89		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Call			5,756.82000	5.75682	5,822,310	12.89		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Put			1,534.34000	1.53434	1,497,400	12.53		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Call			4,820.87000	4.82087	4,880,630	12.53		0.00	0	1,00
R2037 On 04/08/2022 Bond Future	10.90	Put			2,184.47000	2.18447	2,137,670	12.11		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			3,561.91000	3.56191	3,611,810	12.11		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Put			2,209.61000	2.20961	2,162,470	12.10		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			3,524.36000	3.52436	3,573,920	12.10		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			5,140.59000	5.14059	5,260,740	12.08		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			2,221.46000	2.22146	2,148,540	12.07		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			5,100.40000	5.10040	5,220,070	12.07		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			2,240.70000	2.24070	2,167,310	12.05		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Call			5,060.03000	5.06003	5,179,230	12.05		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			2,202.11000	2.20211	2,129,670	12.08		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			3,749.79000	3.74979	3,632,240	11.79		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			3,942.10000	3.94210	4,066,500	11.79		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			3,779.05000	3.77905	3,660,890	11.78		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Call			3,910.32000	3.91032	4,034,110	11.78		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			3,720.72000	3.72072	3,603,780	11.80		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			3,974.00000	3.97400	4,099,010	11.80		0.00	0	
Total R2037 Option										0.00	0	2,25
Total For R2037										31,508,748.00	360	136,38
R2040 On 03/02/2022 Bond Future			10.37500	89.09180	10.37500	89.09180		12.87		0.00	0	
R2040 On 05/05/2022 Bond Future			10.59628	89.78386	10.60199	89.74311		12.49		0.00	0	61,24
R2040 On 04/08/2022 Bond Future			10.76622	86.45898	10.77569	86.39313		12.60	35,707,558.74		413	39,52
R2040 On 03/11/2022 Bond Future			10.90223	87.77002	10.92627	87.60640		12.08		0.00	0	
R2040 On 02/02/2023 Bond Future			11.05680	84.55907	11.08897	84.34525		12.42		0.00	0	
Total R2040 Future										35,707,558.74	413	100,77
R2040 On 05/05/2022 Bond Future	10.57	Call			2,089.78000	2.08978	2,097,350	12.59		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	9.82	Put			6,185.80000	6.18580	6,144,320	11.30		0.00	0	
R2040 On 05/05/2022 Bond Future	9.82	Call			318.19000	0.31819	317,460	11.30		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	11.92	Call			8,907.04000	8.90704	8,939,090	15.10		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			246.64000	0.24664	237,820	15.08		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			8,850.91000	8.85091	8,882,840	15.08		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Put			251.11000	0.25111	242,170	15.07		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Call			8,794.77000	8.79477	8,826,580	15.07		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Put			2,318.47000	2.31847	2,285,290	12.59		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Put			21.58000	0.02158	20,270	16.08		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	13.04	Call			15,019.66000	15.01966	15,059,100	16.08		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040	On	05/05/2022	Bond Future	11.92	Put		242.24000	0.24224	233,540	15.10	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		4,068.52000	4.06852	4,100,380	12.94	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		2,261.79000	2.26179	2,227,800	12.94	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		4,110.72000	4.11072	4,142,800	12.96	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		2,236.80000	2.23680	2,203,030	12.96	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		9,921.89000	9.92189	9,973,940	15.13	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		2,286.80000	2.28680	2,252,580	12.93	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		616.88000	0.61688	603,080	15.13	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Call		442.21000	0.44221	447,030	11.12	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		8,450.67000	8.45067	8,389,640	11.12	0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Call		2,770.52000	2.77052	2,794,380	12.54	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		3,299.04000	3.29904	3,257,050	12.54	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		4,026.25000	4.02625	4,057,880	12.93	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		5,497.78000	5.49778	5,599,080	12.52	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,306.57000	2.30657	2,244,250	12.52	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		5,412.07000	5.41207	5,512,530	12.49	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,349.07000	2.34907	2,285,910	12.49	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		5,454.87000	5.45487	5,555,750	12.50	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,327.73000	2.32773	2,264,990	12.50	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		4,104.46000	4.10446	3,999,050	12.51	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		4,278.30000	4.27830	4,387,240	12.52	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		4,072.86000	4.07286	3,967,980	12.52	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		4,209.38000	4.20938	4,317,250	12.50	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		4,136.27000	4.13627	4,030,320	12.50	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		4,243.78000	4.24378	4,352,190	12.51	0.00	0	
Total R2040 Option											0.00	0	4,96
Total For R2040											35,707,558.74	413	105,75
R2044	On	03/02/2022	Bond Future			10.43500	85.76781	10.43500	85.76781	13.62	0.00	0	
R2044	On	05/05/2022	Bond Future			10.66398	86.29474	10.65413	86.36649	13.21	0.00	0	52,92
R2044	On	04/08/2022	Bond Future			10.82599	83.04912	10.81908	83.09818	13.34	0.00	0	21,66
R2044	On	03/11/2022	Bond Future			10.95560	84.30854	10.96183	84.26522	12.79	0.00	0	
R2044	On	02/02/2023	Bond Future			11.10248	81.17166	11.11571	81.08178	13.16	0.00	0	
Total R2044 Future											0.00	0	74,66
R2044	On	05/05/2022	Bond Future	11.91	Call		8,643.40000	8.64340	8,571,850	15.52	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		254.84000	0.25484	255,040	15.52	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		8,699.88000	8.69988	8,628,290	15.54	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		250.24000	0.25024	250,400	15.54	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		8,756.35000	8.75635	8,684,730	15.55	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		245.72000	0.24572	245,850	15.55	0.00	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
R2044	On	04/08/2022	Bond Future	11.10	Call		4,230.93000	4.23093	4,192,140	13.80	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		2,274.54000	2.27454	2,284,810	13.80	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		4,144.89000	4.14489	4,106,410	13.77	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		2,325.24000	2.32524	2,335,820	13.77	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		4,187.72000	4.18772	4,149,080	13.79	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		2,299.65000	2.29965	2,310,070	13.79	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,459.19000	2.45919	2,437,190	13.24	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		5,456.27000	5.45627	5,477,720	13.26	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,436.72000	2.43672	2,414,850	13.26	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		5,370.34000	5.37034	5,391,550	13.23	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,481.58000	2.48158	2,459,470	13.23	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		5,413.39000	5.41339	5,434,710	13.24	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		4,308.78000	4.30878	4,351,170	13.08	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		4,076.60000	4.07660	4,029,110	13.08	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		4,344.02000	4.34402	4,386,640	13.08	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		4,044.33000	4.04433	3,997,070	13.08	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		4,273.66000	4.27366	4,315,820	13.07	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		4,109.08000	4.10908	4,061,360	13.07	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											0.00	0	74,60
R2048	On	03/02/2022	Bond Future			10.36500	89.41910	10.36500	89.41910	13.43	0.00	0	
R2048	On	05/05/2022	Bond Future			10.57523	85.60997	10.57054	85.64551	13.70	229,862,769.45	2,685	192,60
R2048	On	04/08/2022	Bond Future			10.72847	86.69873	10.72679	86.71114	13.14	0.00	0	6,0
R2048	On	03/11/2022	Bond Future			10.85173	83.60804	10.86287	83.52744	13.27	0.00	0	
R2048	On	02/02/2023	Bond Future			10.98883	84.87769	11.00686	84.75017	12.95	0.00	0	
Total R2048 Future											229,862,769.45	2,685	198,67
R2048	On	05/05/2022	Bond Future	11.79	Call		8,725.69000	8.72569	8,686,950	16.33	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put		295.18000	0.29518	291,980	16.33	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call		8,783.33000	8.78333	8,744,610	16.35	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put		289.91000	0.28991	286,730	16.35	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call		8,841.05000	8.84105	8,802,350	16.37	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put		284.80000	0.28480	281,640	16.37	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Call		483.02000	0.48302	476,910	11.59	0.00	0	2,40
R2048	On	04/08/2022	Bond Future	9.70	Put		8,713.39000	8.71339	8,719,690	11.59	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call		2,028.29000	2.02829	2,015,110	12.70	0.00	0	2,40
R2048	On	04/08/2022	Bond Future	10.40	Put		4,505.03000	4.50503	4,504,260	12.70	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call		4,205.79000	4.20579	4,189,460	13.42	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put		2,370.91000	2.37091	2,366,990	13.42	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call		4,249.31000	4.24931	4,232,960	13.43	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	04/08/2022	Bond Future	10.99	Put		2,343.42000	2.34342	2,339,480	13.43	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call		4,293.02000	4.29302	4,276,630	13.44	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put		2,316.22000	2.31622	2,312,240	13.44	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		2,578.68000	2.57868	2,543,240	13.97	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		5,681.03000	5.68103	5,726,400	13.98	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		2,556.20000	2.55620	2,520,970	13.98	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		5,726.25000	5.72625	5,771,830	14.00	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		2,533.92000	2.53392	2,498,900	14.00	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		5,635.91000	5.63591	5,681,070	13.97	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		4,541.96000	4.54196	4,604,990	13.00	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		4,168.14000	4.16814	4,103,650	13.00	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		4,579.22000	4.57922	4,642,580	13.01	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		4,135.38000	4.13538	4,071,220	13.01	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		4,616.26000	4.61626	4,679,940	13.02	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		4,102.52000	4.10252	4,038,680	13.02	0.00	0	
Total R2048 Option											0.00	0	4,80
Total For R2048											229,862,769.45	2,685	203,47
R209	On	03/02/2022	Bond Future			10.06500	73.78473	10.06500	73.78473	12.31	0.00	0	
R209	On	05/05/2022	Bond Future			10.28207	71.19572	10.29286	71.13391	12.49	0.00	0	18,90
R209	On	04/08/2022	Bond Future			10.43770	72.13300	10.45242	72.05056	11.99	0.00	0	1,50
R209	On	03/11/2022	Bond Future			10.56889	70.07929	10.59842	69.91724	12.02	0.00	0	40
R209	On	02/02/2023	Bond Future			10.71525	71.11297	10.75299	70.91024	11.75	0.00	0	
Total R209 Future											0.00	0	20,80
R209	On	05/05/2022	Bond Future	9.75	Call		521.41000	0.52141	528,520	11.67	0.00	0	8,50
R209	On	05/05/2022	Bond Future	9.75	Put		3,727.28000	3.72728	3,672,580	11.67	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Call		1,612.99000	1.61299	1,633,440	12.49	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Put		1,858.94000	1.85894	1,817,580	12.49	0.00	0	11,00
R209	On	05/05/2022	Bond Future	10.75	Call		3,362.94000	3.36294	3,399,000	13.30	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		240.18000	0.24018	229,290	14.69	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		6,444.38000	6.44438	6,495,450	14.71	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		235.70000	0.23570	224,960	14.71	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		812.83000	0.81283	787,080	13.30	0.00	0	1,00
R209	On	05/05/2022	Bond Future	12.00	Call		8,971.34000	8.97134	9,028,430	15.64	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		82.45000	0.08245	77,730	15.64	0.00	0	12,00
R209	On	05/05/2022	Bond Future	11.43	Call		6,352.82000	6.35282	6,403,590	14.67	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		244.73000	0.24473	233,690	14.67	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		6,398.59000	6.39859	6,449,510	14.69	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,751.16000	2.75116	2,790,800	12.07	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		2,097.58000	2.09758	2,054,780	12.07	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/08/2022	Bond Future	10.58	Call			2,782.29000	2.78229	2,822,230	12.08	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			2,073.52000	2.07352	2,031,020	12.08	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			2,813.78000	2.81378	2,854,010	12.09	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			2,049.89000	2.04989	2,007,680	12.09	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			1,956.52000	1.95652	1,893,950	12.62	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call			641.94000	0.64194	669,430	10.90	0.00	0	1,00
R209	On	03/11/2022	Bond Future	9.50	Put			7,041.72000	7.04172	6,907,160	10.90	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Call			2,625.13000	2.62513	2,700,020	12.02	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put			3,167.28000	3.16728	3,080,120	12.02	0.00	0	1,00
R209	On	03/11/2022	Bond Future	11.50	Put			1,284.56000	1.28456	1,239,410	13.33	0.00	0	1,00
R209	On	03/11/2022	Bond Future	11.01	Call			4,196.38000	4.19638	4,295,020	12.59	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			1,991.79000	1.99179	1,928,380	12.59	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call			4,231.00000	4.23100	4,330,060	12.60	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			1,974.08000	1.97408	1,911,090	12.60	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			4,265.72000	4.26572	4,365,200	12.62	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			5,987.35000	5.98735	6,104,250	13.33	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			3,430.69000	3.43069	3,535,630	11.79	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			3,179.32000	3.17932	3,081,530	11.79	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			3,374.85000	3.37485	3,478,750	11.77	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put			3,230.27000	3.23027	3,131,440	11.77	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			3,402.72000	3.40272	3,507,140	11.78	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			3,204.71000	3.20471	3,106,400	11.78	0.00	0	
Total R209 Option												0.00	0	35,62
Total For R209												0.00	0	56,47
R210	On	03/02/2022	Bond Future			214.41192	214.41192	214.41192	214.41192			0.00	0	
R210	On	05/05/2022	Bond Future			215.34457	215.34457	215.05023	215.05023			0.00	0	1,00
R210	On	04/08/2022	Bond Future			218.23148	218.23148	217.87397	217.87397			0.00	0	24
R210	On	03/11/2022	Bond Future			218.65279	218.65279	218.05236	218.05236			0.00	0	
R210	On	02/02/2023	Bond Future			221.92375	221.92375	221.19545	221.19545			0.00	0	
Total R210 Future												0.00	0	1,30
Total For R210												0.00	0	1,30
R213	On	03/02/2022	Bond Future			9.49000	88.19916	9.49000	88.19916		9.35	0.00	0	
R213	On	05/05/2022	Bond Future			9.75339	85.30383	9.76933	85.22093		9.58	0.00	0	24,24
R213	On	04/08/2022	Bond Future			9.94377	86.39122	9.96509	86.28372		9.13	0.00	0	
R213	On	03/11/2022	Bond Future			10.09553	84.17801	10.13677	83.97583		9.12	0.00	0	
R213	On	02/02/2023	Bond Future			10.26959	85.45334	10.32236	85.20236		8.88	0.00	0	
Total R213 Future												0.00	0	24,24
R213	On	05/05/2022	Bond Future	10.63	Call			4,687.11000	4.68711	4,751,580	10.69	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			362.65000	0.36265	344,220	10.69	0.00	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
R213	On	05/05/2022	Bond Future	10.64	Call			4,729.14000	4.72914	4,793,860	10.71	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			356.14000	0.35614	337,960	10.71	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			4,771.23000	4.77123	4,836,200	10.72	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			349.74000	0.34974	331,810	10.72	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			2,021.69000	2.02169	2,068,510	9.06	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			2,350.45000	2.35045	2,289,770	9.06	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			1,971.73000	1.97173	2,017,760	9.05	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			2,401.84000	2.40184	2,340,370	9.05	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			1,996.63000	1.99663	2,043,050	9.06	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			2,376.04000	2.37604	2,314,960	9.06	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Put			5,621.42000	5.62142	5,464,180	8.54	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			1,946.42000	1.94642	2,029,100	9.02	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			3,415.51000	3.41551	3,296,010	9.02	0.00	0	47
R213	On	03/11/2022	Bond Future	10.19	Put			2,525.23000	2.52523	2,426,770	9.24	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call			3,285.38000	3.28538	3,399,450	9.39	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			2,153.71000	2.15371	2,065,600	9.39	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call			741.68000	0.74168	783,500	8.49	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			5,862.47000	5.86247	5,702,110	8.49	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			816.90000	0.81690	861,840	8.54	0.00	0	47
R213	On	03/11/2022	Bond Future	10.39	Put			2,116.15000	2.11615	2,029,160	9.41	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			3,373.24000	3.37324	3,488,980	9.42	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			2,097.44000	2.09744	2,011,000	9.42	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			2,262.59000	2.26259	2,353,760	9.11	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			3,034.53000	3.03453	2,923,520	9.11	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call			2,785.27000	2.78527	2,888,990	9.24	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call			3,314.74000	3.31474	3,429,380	9.40	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			2,134.99000	2.13499	2,047,450	9.40	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			3,343.94000	3.34394	3,459,130	9.41	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call			2,287.34000	2.28734	2,394,720	8.75	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put			3,787.26000	3.78726	3,643,660	8.75	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call			2,738.45000	2.73845	2,858,730	8.86	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put			3,274.03000	3.27403	3,143,330	8.86	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call			2,785.85000	2.78585	2,907,400	8.87	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put			3,225.77000	3.22577	3,096,340	8.87	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call			3,080.58000	3.08058	3,209,710	8.94	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put			2,949.51000	2.94951	2,827,660	8.94	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call			861.99000	0.86199	916,480	8.22	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put			6,623.07000	6.62307	6,426,580	8.22	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call			2,761.93000	2.76193	2,882,850	8.86	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put			3,249.66000	3.24966	3,119,600	8.86	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R213 Option												0.00	0	3,45	
Total For R213												0.00	0	27,65	
R214	On	03/02/2022	Bond Future			10.38500	70.90719	10.38500	70.90719		13.43		0.00	0	
R214	On	05/05/2022	Bond Future			10.58221	68.20532	10.59822	68.10997		13.67		0.00	0	17,00
R214	On	04/08/2022	Bond Future			10.73737	69.07269	10.75720	68.95730		13.12		0.00	0	1,30
R214	On	03/11/2022	Bond Future			10.86242	66.84831	10.89593	66.65700		13.24		0.00	0	
R214	On	02/02/2023	Bond Future			11.00135	67.86336	11.04259	67.63274		12.94		0.00	0	
Total R214 Future												0.00	0	18,36	
R214	On	05/05/2022	Bond Future	11.73	Call			6,516.34000	6.51634	6,596,390	16.18		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			277.94000	0.27794	262,640	16.18		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			6,562.34000	6.56234	6,642,600	16.19		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put			272.97000	0.27297	257,880	16.19		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			6,608.41000	6.60841	6,688,880	16.21		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			268.14000	0.26814	253,260	16.21		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			3,270.75000	3.27075	3,333,470	13.41		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			1,939.06000	1.93906	1,886,390	13.41		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call			3,203.05000	3.20305	3,264,970	13.38		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			1,984.12000	1.98412	1,930,650	13.38		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			3,236.82000	3.23682	3,299,140	13.40		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			1,961.48000	1.96148	1,908,410	13.40		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			1,959.07000	1.95907	1,887,720	13.63		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			4,503.77000	4.50377	4,624,230	13.64		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			1,941.00000	1.94100	1,870,150	13.64		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			4,432.86000	4.43286	4,552,320	13.62		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			1,977.29000	1.97729	1,905,440	13.62		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			4,468.27000	4.46827	4,588,230	13.63		0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			3,582.64000	3.58264	3,702,450	13.01		0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			3,374.54000	3.37454	3,263,730	13.01		0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			3,611.94000	3.61194	3,732,330	13.02		0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			3,348.38000	3.34838	3,238,150	13.02		0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			3,553.71000	3.55371	3,672,940	13.00		0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			3,401.13000	3.40113	3,289,740	13.00		0.00	0	
Total R214 Option												0.00	0		
Total For R214												0.00	0	18,36	
Total for Bond												610,572,801.13	6,832	1,199,46	
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		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
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	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
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 05/05/2022 GOVI			835.34300	835.34300	834.82900	834.82900				0.00	0	98
GOVI On 04/08/2022 GOVI			846.21400	846.21400	845.46900	845.46900				0.00	0	
GOVI On 03/11/2022 GOVI			859.08700	859.08700	857.41400	857.41400				0.00	0	
GOVI On 02/02/2023 GOVI			871.73100	871.73100	869.56800	869.56800				0.00	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 GOVI Future												0.00	0	98
GOVI	On	05/05/2022	GOVI	788.23	Call			465,990.00000	46.59900	471,130,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/05/2022	GOVI	788.24	Call			465,890.00000	46.58900	471,030,000		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			465,790.00000	46.57900	470,930,000		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	819.28	Call			261,890.00000	26.18900	269,340,000		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			262,090.00000	26.20900	269,540,000		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			261,990.00000	26.19900	269,440,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call			369,840.00000	36.98400	386,570,000		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			370,040.00000	37.00400	386,770,000		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			369,940.00000	36.99400	386,670,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			187,380.00000	18.73800	209,010,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call			187,280.00000	18.72800	208,910,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call			187,480.00000	18.74800	209,110,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	98
Total for GOVI												0.00	0	98
AL37	On	05/05/2022	Index Future			825.99600	825.99600	825.57500	825.57500			0.00	0	
AL37	On	04/08/2022	Index Future			836.74600	836.74600	836.09700	836.09700			0.00	0	
AL37	On	03/11/2022	Index Future			849.47400	849.47400	847.91000	847.91000			0.00	0	
AL37	On	02/02/2023	Index Future			861.97700	861.97700	859.92900	859.92900			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/05/2022	Index Future			950.33300	950.33300	948.91200	948.91200			0.00	0	
AL7T	On	04/08/2022	Index Future			962.70100	962.70100	961.00600	961.00600			0.00	0	
AL7T	On	03/11/2022	Index Future			977.34600	977.34600	974.58500	974.58500			0.00	0	
AL7T	On	02/02/2023	Index Future			991.73000	991.73000	988.39900	988.39900			0.00	0	
Total AL7T 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 AL7T										0.00	0	
ALBI On 05/05/2022 Index Future			846.78400	846.78400	846.24800	846.24800				254,035,200.00	30	12
ALBI On 04/08/2022 Index Future			857.80400	857.80400	857.03300	857.03300				0.00	0	9
ALBI On 03/11/2022 Index Future			870.85300	870.85300	869.14300	869.14300				0.00	0	
ALBI On 02/02/2023 Index Future			883.67000	883.67000	881.46200	881.46200				0.00	0	
Total ALBI Future										254,035,200.00	30	21
Total For ALBI										254,035,200.00	30	21
IGOV On 05/05/2022 Index Future			315.27300	315.27300	314.47700	314.47700				0.00	0	49
IGOV On 04/08/2022 Index Future			319.45300	319.45300	318.56200	318.56200				0.00	0	
IGOV On 03/11/2022 Index Future			324.38800	324.38800	323.13800	323.13800				0.00	0	
IGOV On 02/02/2023 Index Future			329.23600	329.23600	327.79300	327.79300				0.00	0	
Total IGOV Future										0.00	0	49
Total For IGOV										0.00	0	49
Total for Index										254,035,200.00	30	71
JIBAR f On 16/02/2022 Jibar Future			4.17500	95.82500	4.17500	95.82500				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.22500	95.77500	4.23500	95.76500				0.00	0	
JIBAR f On 20/04/2022 Jibar Future			4.55000	95.45000	4.56000	95.44000				0.00	0	
JIBAR f On 18/05/2022 Jibar Future			4.60000	95.40000	4.60000	95.40000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.91500	95.08500	4.92500	95.07500				0.00	0	7
JIBAR f On 20/07/2022 Jibar Future			4.98000	95.02000	4.99000	95.01000				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			5.32000	94.68000	5.35000	94.65000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.86500	94.13500	5.91000	94.09000				0.00	0	6
JIBAR f On 15/03/2023 Jibar Future			6.25000	93.75000	6.29000	93.71000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			6.43500	93.56500	6.49500	93.50500				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			6.63500	93.36500	6.70500	93.29500				0.00	0	7
JIBAR f On 20/12/2023 Jibar Future			6.82500	93.17500	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 :										864,608,001.13	6,862	1,201,37
ABCPI3 On 07/12/2023 Spot Bond			2.73000	316.58911	2.73000	316.51042				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.85227				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF003 On 18/07/2024 Spot Bond					0.00000	100.98846				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.11955	9.65000	101.09337				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			10.84500	92.35604	10.84500	92.32925				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.17193				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.86095				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.04728				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.60677				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.70728				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.35477				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.71344				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	101.24083				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	101.88660				0.00	0	
Total ABFN25 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 ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.80635				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.55077				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.68964				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.62946				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.52604				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.05873				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.62490				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.88299				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.28863				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.18622				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.98297				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.18543				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.08304				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.39842				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.33274				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.34296				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.35030				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.67555				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.98366				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	101.03157				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.76469				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.52717				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.63946				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.42746				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.34616				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.08717				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.33138				0.00	0	500,000,00
Total ABJ03 SPOT										0.00	0	500,000,00
Total For ABJ03										0.00	0	500,000,00
ABK12 On 20/05/2022 Spot Bond					0.00000	100.16344				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.08000	7.08000	7.08000	149.17250			5,389,426,272,000.00		761,218,400	380,609,200
Total ABKI04 SPOT									5,389,426,272,000.00		761,218,400	380,609,200
Total For ABKI04									5,389,426,272,000.00		761,218,400	380,609,200
ABKI04 On 13/03/2024 Spot Bond			100.00000	33.45452	100.00000	33.37383			0.00		0	
Total ABKI04/I2025 SPOT									0.00		0	
Total For ABKI04/I2025									0.00		0	
ABN61 On 31/01/2025 Spot Bond			2.83000	2.83000	2.83000	154.92774			0.00		0	
Total ABN61 SPOT									0.00		0	
Total For ABN61									0.00		0	
ABN62 On 31/03/2028 Spot Bond			3.75400	3.75400	3.75400	206.24725			0.00		0	
Total ABN62 SPOT									0.00		0	
Total For ABN62									0.00		0	
ABN63 On 07/12/2033 Spot Bond			4.31500	4.31500	4.31500	234.59287			0.00		0	
Total ABN63 SPOT									0.00		0	
Total For ABN63									0.00		0	
ABN67 On 28/02/2023 Spot Bond			6.91500	6.91500	6.91500	104.31540			0.00		0	
Total ABN67 SPOT									0.00		0	
Total For ABN67									0.00		0	
ABN79 On 21/12/2026 Spot Bond			7.75000	7.75000	7.75000	112.41343			0.00		0	
Total ABN79 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 ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.35500	103.44130	5.35500	103.42632				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.44500	105.58150	5.44500	105.56582				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.44000	112.12609	7.44000	112.10346				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.01500	114.55428	8.01500	114.52942				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.88500	109.76095	5.88500	109.74336				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.83500	107.36096	7.83500	107.33817				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	14.62557	100.00000	14.59284				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			2.05000	320.31766	2.05000	320.24394				0.00	0	450,250,00
Total ABS12 SPOT										0.00	0	450,250,00
Total For ABS12										0.00	0	450,250,00
ABX01 On 10/07/2024 Spot Bond			10.62500	10.62500	10.62500	101.55088				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.90821				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.87993				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL18 On 20/09/2022 Spot Bond					0.00000	100.64853				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.87739				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.87739				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.90147				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.90147				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	172.50794				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	175.76293				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.83212				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.71880				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.29238				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.53271				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.43249				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL02 On 11/04/2024 Spot Bond					0.00000	101.63678				0.00	800,000,000	400,000,000
Total AGL02 SPOT										0.00	800,000,000	400,000,000
Total For AGL02										0.00	800,000,000	400,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	100.63234				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.34241				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.74567				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.32571				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.72844				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.29684				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.30918				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.05000	99.33008	8.05000	99.30843				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.32788				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.39015				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.46782				0.00	0	
Total AHF2D1 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 AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.25310				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.21312				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.60500	109.31753	6.60500	109.29823				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.13651				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.27879				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.36633				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.25897				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.28780				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.67339				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.27870				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.36622				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.97861				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.34542				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A:On 21/08/2025 Spot Bond					0.00000	101.19116				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.32246				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B:On 21/08/2025 Spot Bond					0.00000	101.28964				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.40998				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C:On 21/08/2025 Spot Bond					0.00000	101.36841				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.15348				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D:On 21/08/2025 Spot Bond					0.00000	102.04418				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.68500	107.85891	7.68500	107.83656				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.10500	104.22397	8.10500	104.20110				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.67000	93.28472	11.67000	93.25549				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIRL01 On 30/04/2028 Spot Bond			5.78400	185.51331	5.78400	185.45197				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.18107				0.00	0	120,000,00
Total APF06 SPOT										0.00	0	120,000,00
Total For APF06										0.00	0	120,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	100.69780				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.22927				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.92683				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.98832				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.43671				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.02668				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.66500	249.39386	4.66500	249.31886				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.16500	216.71390	5.16500	216.64583				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.62400	196.64795	4.62400	196.58904				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.97509				0.00	0	
Total ASN181 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 ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.67806				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.72000	115.10828	4.72000	115.07341				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.75992				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.77154				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.84970				0.00	0	2,600,00
Total ASN204 SPOT										0.00	0	2,600,00
Total For ASN204										0.00	0	2,600,00
ASN20: On 24/08/2025 Spot Bond					0.00000	105.66911				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	101.13888				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.97227				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.76327				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	99.92073				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	99.81930				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	101.27441				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.97073				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.68815				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	100.82362				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	101.22691				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			4.35000	4.35000	4.35000	108.60715				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			4.82000	4.82000	4.82000	102.52065				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.77941				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.89152				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.01627				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.14158				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			4.83000	113.51974	4.83000	113.48501				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN34: On 20/06/2024 Spot Bond					0.00000	100.83774				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.75986				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.81285				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.80235				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.80235				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.15014				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.96507				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.78673				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.81646				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.31907				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.88651				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.88651				0.00	0	
Total ASN384 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 ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.33230				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.79381				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	99.83760				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.83988				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.78815				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.92965				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	101.00301				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.12888				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.70953				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.73255				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.98092				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	101.48479				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	104.31728				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.30505				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.30831				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	100.25394				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	104.89720				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.13936				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.16308				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	100.79747				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	101.11630				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	117.90661				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48(On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	104.77403				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	100.79470				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.79210				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.79210				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	100.77391				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			9.44500	99.56253	9.44500	99.53729				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50(On 21/12/2026 Spot Bond			8.62500	99.41513	8.62500	99.39207				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			9.17500	98.03777	9.17500	98.01361				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			9.17500	98.03777	9.17500	98.01361				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2022 Spot Bond			9.10000	100.29898	9.10000	100.27499				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52(On 31/07/2024 Spot Bond			11.05000	100.32736	11.05000	100.29756				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			11.00000	100.32592	11.00000	100.29624				0.00	0	
Total ASN530 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 ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.31145	10.50000	100.28310				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.31145	10.50000	100.28310				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.64214				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.15505				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.63646				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	100.31434	10.60000	100.28573				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	101.94234	10.47000	100.28231				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	100.31290	10.55000	100.28441				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.09604				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.23930				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.06509				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.51192				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.75989				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.83788				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	99.92780				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 14/03/2022 Spot Bond					0.00000	101.09363				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN586 On 18/03/2024 Spot Bond					0.00000	102.15531				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.22000	100.27427	9.22000	100.24931				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.42652				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.34087				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	100.19646				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.22371				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	101.43320				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60: On 31/01/2030 Spot Bond					0.00000	98.69060				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610: On 31/01/2030 Spot Bond					0.00000	100.18873				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611: On 31/03/2022 Spot Bond					0.00000	100.81754				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613: On 06/05/2024 Spot Bond					0.00000	100.05787				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614: On 21/12/2026 Spot Bond					0.00000	100.83508				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617: On 28/02/2024 Spot Bond					0.00000	101.61645				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619: On 11/05/2023 Spot Bond					0.00000	99.97976				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624: On 21/12/2026 Spot Bond					0.00000	100.78928				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627: On 28/02/2024 Spot Bond					0.00000	101.48260				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632: On 02/04/2026 Spot Bond					0.00000	100.11718				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633: On 20/06/2024 Spot Bond					0.00000	100.91557				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634: On 20/06/2026 Spot Bond					0.00000	101.00859				0.00	0	
Total ASN634 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 ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.21921				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.11945				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.05349				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.45048				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.76379				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 11/02/2022 Spot Bond					0.00000	99.98628				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.20622				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	99.80725				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.62046				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.70140				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.96479				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.00717				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.47850				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.42787				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.74475				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.15538				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.17902				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.52895				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.17484				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.86583				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.87290				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.77402				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.01654				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71: On 04/05/2024 Spot Bond					0.00000	99.91148				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	99.79235				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.77491				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.24285				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.50546				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.56715				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.98114				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.33356				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.12916				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.17280				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.34652				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.77177				0.00	0	
Total ASN737 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 ASN737										0.00	0	
ASN74 On 18/02/2022 Spot Bond					0.00000	101.11225				0.00	0	
Total ASN740 SPOT										0.00	0	
Total For ASN740										0.00	0	
ASN74 On 22/02/2022 Spot Bond					0.00000	101.13699				0.00	0	
Total ASN741 SPOT										0.00	0	
Total For ASN741										0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.83047				0.00	0	500,000,00
Total ASN742 SPOT										0.00	0	500,000,00
Total For ASN742										0.00	0	500,000,00
ASN74 On 20/06/2026 Spot Bond					0.00000	100.84461				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74 On 25/11/2024 Spot Bond					0.00000	101.92377				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74 On 31/10/2026 Spot Bond					0.00000	100.16308				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	101.04883				0.00	0	
Total ASN754 SPOT										0.00	0	
Total For ASN754										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	101.02319				0.00	0	
Total ASN755 SPOT										0.00	0	
Total For ASN755										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	101.05870				0.00	0	
Total ASN757 SPOT										0.00	0	
Total For ASN757										0.00	0	
ASN75 On 31/05/2022 Spot Bond					0.00000	101.05116				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN75 On 01/03/2022 Spot Bond					0.00000	101.01481				0.00	0	
Total ASN759 SPOT										0.00	0	
Total For ASN759										0.00	0	
ASN76 On 01/03/2022 Spot Bond					0.00000	101.03427				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN760 SPOT										0.00	0	
Total For ASN760										0.00	0	
ASN76 On 10/03/2022 Spot Bond					0.00000	100.86070				0.00	0	
Total ASN761 SPOT										0.00	0	
Total For ASN761										0.00	0	
ASN76 On 17/03/2022 Spot Bond					0.00000	100.81114				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN76 On 22/03/2022 Spot Bond					0.00000	100.74795				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN76 On 21/12/2026 Spot Bond					0.00000	101.06466				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77 On 21/12/2026 Spot Bond					0.00000	101.00283				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77 On 22/03/2022 Spot Bond					0.00000	100.76612				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN77 On 29/03/2022 Spot Bond					0.00000	100.65183				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN77 On 05/04/2022 Spot Bond					0.00000	100.49236				0.00	0	
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN77 On 11/04/2022 Spot Bond					0.00000	100.47432				0.00	0	
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN78 On 11/04/2022 Spot Bond					0.00000	100.43842				0.00	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN78 On 11/04/2022 Spot Bond					0.00000	100.42398				0.00	0	
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN78: On 13/04/2022 Spot Bond					0.00000	100.39829				0.00	0	
Total ASN782 SPOT										0.00	0	
Total For ASN782										0.00	0	
ASN78: On 21/12/2026 Spot Bond			8.87884	8.87884	8.87884	107.73644				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN78: On 19/04/2022 Spot Bond					0.00000	100.30993				0.00	10,000,000,000	5,000,000,000
Total ASN784 SPOT										0.00	10,000,000,000	5,000,000,000
Total For ASN784										0.00	10,000,000,000	5,000,000,000
ASN78: On 25/04/2022 Spot Bond					0.00000	100.23949				0.00	0	
Total ASN785 SPOT										0.00	0	
Total For ASN785										0.00	0	
ASN78: On 28/04/2022 Spot Bond					0.00000	100.19439				0.00	0	
Total ASN787 SPOT										0.00	0	
Total For ASN787										0.00	0	
ASN78: On 28/04/2022 Spot Bond					0.00000	100.19618				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN79: On 28/04/2022 Spot Bond					0.00000	100.19618				0.00	0	
Total ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.33500	104.14040	4.33500	104.12809				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.56560	9.30000	103.53949				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	101.84673				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.16655				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.23433				0.00	0	
Total BAW29 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 BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.56956				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.77500	101.06285	6.77500	101.04435				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.57581				0.00	0	1,000,000,00
Total BAW34 SPOT										0.00	0	1,000,000,00
Total For BAW34										0.00	0	1,000,000,00
BAW35 On 18/02/2022 Spot Bond					0.00000	99.90392				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.23501				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.28798				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.91089				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.80500	8.80500	8.80500	103.79510				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.23500	11.23500	11.23500	107.47592				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.83278				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.50373				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.76682				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.76715				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.74441				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.09858				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.74115				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.75666				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.96659				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.93813				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.11573				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.91006				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.96567				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.98564				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.15624				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.10994				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.75680				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.12750				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.88323				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.91061				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.88285				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.10438				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.46052				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.13239				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	101.10514				0.00	0	
Total BAYB18 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 BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.43403				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	101.16076				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	101.10470				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD030 On 18/04/2028 Spot Bond			8.18000	8.18000	8.18000	102.25970				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.02295				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.50008				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.05023				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	99.93606				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.05014				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.04032				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.37811				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.59500	107.49178	7.59500	107.46966				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.40058				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.35086				0.00	700,000,000	350,000,00
Total BGL15 SPOT										0.00	700,000,000	350,000,00
Total For BGL15										0.00	700,000,000	350,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	101.61976				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.11686				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.72880				0.00	0	100,000,00
Total BGL18 SPOT										0.00	0	100,000,00
Total For BGL18										0.00	0	100,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	104.71676				0.00	0	200,000,00
Total BGL19 SPOT										0.00	0	200,000,00
Total For BGL19										0.00	0	200,000,00
BGT01 On 12/09/2022 Spot Bond					0.00000	103.69326				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.16026				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.35882				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.34500	107.64694	6.34500	107.62837				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.87264				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID13 On 14/06/2024 Spot Bond					0.00000	100.49377				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.36900				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.30973				0.00	0	750,000,00
Total BID15 SPOT										0.00	0	750,000,00
Total For BID15										0.00	0	750,000,00
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.18045				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.48623				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.29900				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.30300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	67.47100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	51.01500				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	99.89145				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	100.54453				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.60588				0.00	0	
Total BPPF13 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 BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	99.85375				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	99.59045				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.34333				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.63576				0.00	0	140,000,00
Total BPPF23 SPOT										0.00	0	140,000,00
Total For BPPF23										0.00	0	140,000,00
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.10855				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.63152				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.10092				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.10471				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	101.07338				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.29394				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.09238				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.66640				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.24971				0.00	0	200,000,00
Total CBL29 SPOT										0.00	0	200,000,00
Total For CBL29										0.00	0	200,000,00
CBL30 On 02/11/2024 Spot Bond					0.00000	100.13427				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.75500	107.81755	7.75500	107.79501				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.92500	109.64104	7.92500	109.61763				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.52500	111.60125	8.52500	111.57552				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.94500	9.94500	9.94500	101.18998				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.15971				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.55497				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.66435				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR50 On 23/10/2023 Spot Bond					0.00000	100.32934				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.35211				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	109.61450	4.77000	107.25700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.37100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.59940				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.45500	110.10174	7.45500	110.07949				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	113.19077	8.70700	115.22900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.03294				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.21269				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.14626				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	103.38549	10.98000	103.35498				0.00	0	
Total CLN379 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 Inter
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	111.31500				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	117.82898	6.50000	113.53900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.90900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.82360				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	99.93392				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	99.93446				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.53000	143.55017	5.53000	143.50355				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.97000	141.78588	5.97000	141.73816				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN46 On 13/03/2022 Spot Bond			6.80500	104.43886	6.80500	104.41950				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46 On 14/03/2022 Spot Bond					0.00000	101.02658				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	100.77014				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	100.76954				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	99.79079				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.60500	101.50743	6.60500	101.48960				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	100.76356				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	100.96378				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	101.25606				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			7.00500	111.50757	7.00500	111.48636				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.81134				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.47684				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.50522				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	100.00766				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN505 On 24/10/2022 Spot Bond					0.00000	100.57558				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	101.10282				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.73763				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	97.00921				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	104.08185	9.96000	104.05392				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.83003	10.01000	102.80245				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.34602				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	101.10376	9.60000	101.07811				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.93294				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.14040				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.92644	9.20000	103.90061				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.77555				0.00	0	
Total CLN525 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 Inter
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	100.48594				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.40856				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.49847				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	100.93294				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.89445				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.34677				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.40500	103.39186	9.40500	103.36561				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.50196				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.20920				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.41887				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	150.17000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	101.16994				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	101.30039				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			8.87500	103.92760	8.87500	108.90009				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			8.92500	106.79987	8.92500	106.77411				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.01500	106.10096	9.01500	106.07512				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	312.77854				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	99.91514				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	99.93664				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.27668				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.46758				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN56(On 20/12/2023 Spot Bond				100.00000	0.00000	120.36900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56(On 11/02/2026 Spot Bond					0.00000	99.98339				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56(On 12/11/2025 Spot Bond			10.19000	102.39952	10.19000	102.40279				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56(On 12/11/2025 Spot Bond			8.87500	106.54939	8.87500	106.52384				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56(On 08/02/2024 Spot Bond					0.00000	100.03230				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56(On 21/02/2024 Spot Bond					0.00000	101.18019				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56(On 17/01/2024 Spot Bond					0.00000	102.52310				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56(On 04/06/2023 Spot Bond					0.00000	101.07595				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56(On 11/02/2024 Spot Bond					0.00000	99.98434				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57(On 12/11/2025 Spot Bond			9.10500	105.20819	9.10500	105.18231				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57(On 12/11/2025 Spot Bond					0.00000	99.93343				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57(On 11/02/2024 Spot Bond					0.00000	99.98426				0.00	0	
Total CLN574 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	100.90976				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	100.97921				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.33097				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.61942				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	100.00005				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 30/05/2022 Spot Bond					0.00000	101.10109				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	101.03821				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2022 Spot Bond					0.00000	100.29683				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2022 Spot Bond					0.00000	101.07152				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	103.04689				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58: On 10/06/2026 Spot Bond					0.00000	101.00202				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58: On 14/06/2022 Spot Bond					0.00000	100.83970				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.81956				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.78673				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.60780				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.95000	146.13228	3.95000	118.21451				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.25537				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.65582				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.25537				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.94858				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.58327				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.91406				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.81956				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN60 On 18/06/2024 Spot Bond					0.00000	100.81956				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	101.02400				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	100.11829				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.01241				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	99.93998				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	101.88078				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	100.36033				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	101.26718				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	102.63684	9.32000	102.61116				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	100.25105				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.70449				0.00	0	
Total CLN611 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN611										0.00	0	
CLN611: On 07/03/2025 Spot Bond					0.00000	101.03191				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612: On 22/08/2022 Spot Bond					0.00000	101.22350				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613: On 30/11/2023 Spot Bond					0.00000	101.47695				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614: On 30/09/2022 Spot Bond					0.00000	100.60672				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615: On 20/12/2029 Spot Bond					0.00000	98.01600				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616: On 20/12/2024 Spot Bond					0.00000	102.16297				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617: On 20/12/2022 Spot Bond					0.00000	101.27426				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618: On 31/05/2024 Spot Bond					0.00000	101.17363				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619: On 28/10/2024 Spot Bond					0.00000	100.19721				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620: On 28/10/2022 Spot Bond					0.00000	100.19658				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621: On 28/04/2022 Spot Bond					0.00000	100.24080				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622: On 20/12/2024 Spot Bond					0.00000	95.71500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.21354				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.58500	102.61249	6.58500	102.59413				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	101.52207				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	90.00488				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.78000	63.71476	11.78000	83.92358				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	101.23208				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.57500	104.31901	9.57500	104.29250				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.51526				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	101.24472				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.60255				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.06331				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63f On 19/08/2025 Spot Bond					0.00000	103.30086				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63f On 21/11/2024 Spot Bond					0.00000	101.21299				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63f On 19/08/2025 Spot Bond					0.00000	101.50845				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63f On 19/02/2022 Spot Bond					0.00000	101.48020				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64f On 19/08/2025 Spot Bond					0.00000	101.64465				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64f On 17/10/2023 Spot Bond					0.00000	100.31349				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64f On 21/11/2024 Spot Bond					0.00000	101.21956				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64f On 18/12/2024 Spot Bond					0.00000	100.80394				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64f On 29/01/2024 Spot Bond					0.00000	100.42822				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64f On 18/12/2024 Spot Bond					0.00000	100.80536				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64f On 19/08/2025 Spot Bond					0.00000	101.65928				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64f On 31/05/2026 Spot Bond					0.00000	101.13036				0.00	0	
Total CLN649 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 CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.50845				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond					0.00000	101.21315				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.50845				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	100.79200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.00043				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.58106				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.43173				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	100.30100				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.36700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	118.91500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	143.87800				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.43817				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.70200				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.80807				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	103.68194				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.33785				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.22218				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.66735				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.97795				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.53197	147.64975	4.53197	119.95527				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.53197	147.64975	4.53197	119.95605				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.70140				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN677 On 19/08/2025 Spot Bond					0.00000	101.79219				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.80733				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.41833				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	104.80728				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.95208				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.77134				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.79356				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.17505				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.94604				0.00	0	7,500,000.00
Total CLN687 SPOT										0.00	0	7,500,000.00
Total For CLN687										0.00	0	7,500,000.00
CLN688 On 21/06/2025 Spot Bond					0.00000	100.94583				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.82814				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	100.66997				0.00	0	
Total CLN691 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 CLN691										0.00	0	
CLN69: On 21/06/2023 Spot Bond					0.00000	100.82828				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69: On 17/05/2025 Spot Bond					0.00000	101.78340				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	88.26346				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	86.72634				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69: On 21/12/2026 Spot Bond					0.00000	105.02534				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70: On 28/02/2023 Spot Bond					0.00000	101.02632				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70: On 11/11/2022 Spot Bond					0.00000	99.98597				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	87.18867				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70: On 12/02/2025 Spot Bond					0.00000	100.33439				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	88.83543				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70: On 19/08/2025 Spot Bond					0.00000	101.83758				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN70: On 11/09/2026 Spot Bond					0.00000	100.90272				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.80857				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.86787				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.11335				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.81841				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	99.94468				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.81412				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.81412				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.81412				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	79.89699				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.81422				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.88454				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN72 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.20997				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN72 On 01/06/2026 Spot Bond					0.00000	100.98402				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.92706				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.74613				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.74613				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.74613				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.76001				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.76001				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	100.76001				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.45218				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.50217				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.14825				0.00	0	
Total CLN732 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 CLN732										0.00	0	
CLN73: 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	
CLN73: On 11/09/2026 Spot Bond					0.00000	100.83031				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN73: On 12/09/2022 Spot Bond					0.00000	99.92827				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN73: On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	93.27461				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN73: On 20/06/2023 Spot Bond					0.00000	100.91568				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN73: On 20/12/2023 Spot Bond					0.00000	100.95806				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN73: On 20/06/2026 Spot Bond					0.00000	111.51300				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN74: On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	91.90849				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74: On 19/08/2025 Spot Bond					0.00000	101.48574				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74: On 31/03/2032 Spot Bond					0.00000	100.80715				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	99.94578				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	97.60300				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.45770				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.40987				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.82823				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.18335				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.89468				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.53933				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.22534				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.88091				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.39343				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	101.35161				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.40250				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.11694				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.20947				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	91.59688				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.22534				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.85005				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.86361				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	99.29490				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	83.56265				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	90.18172				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.30180				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.19063				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.72500	6.72500	6.72500	117.18829				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.24830				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.52338				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.15772				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	100.15906				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78(On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	105.05806				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	100.18465				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	100.16580				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	100.16877				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78(On 30/09/2026 Spot Bond					0.00000	100.74389				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78(On 21/12/2027 Spot Bond					0.00000	100.71708				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN78(On 30/09/2026 Spot Bond					0.00000	100.74389				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	101.09374				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	100.96173				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN79(On 31/01/2025 Spot Bond					0.00000	100.14862				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN79 On 31/01/2025 Spot Bond					0.00000	100.13135				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN79 On 31/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	18,000,000.00
Total CLN792 SPOT										0.00	0	18,000,000.00
Total For CLN792										0.00	0	18,000,000.00
CLN79 On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	17,500,000.00
Total CLN793 SPOT										0.00	0	17,500,000.00
Total For CLN793										0.00	0	17,500,000.00
CLN81 On 18/04/2028 Spot Bond			8.18000	102.28222	8.18000	102.25970				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.90500	107.51781	7.90500	107.49491				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.14500	106.10162	10.14500	106.07278				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.89500	108.71508	6.89500	108.69483				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.44000	105.05547	7.44000	105.03439				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.93500	96.23816	11.93500	96.20752				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			10.52500	96.91548	10.52500	96.88817				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.80500	9.80500	9.80500	105.21800				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.31180				0.00	0	
Total DENG88 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 DENG88									0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.18723			0.00	0	
Total DENG99 SPOT									0.00	0	
Total For DENG99									0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.19336			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.28659			0.00	0	100,000,00
Total DSY02 SPOT									0.00	0	100,000,00
Total For DSY02									0.00	0	100,000,00
DSY03 On 21/11/2024 Spot Bond			9.27500	9.27500	9.27500	105.15426		423,062,430,000.00		45,613,200	22,806,60
Total DSY03 SPOT								423,062,430,000.00		45,613,200	22,806,60
Total For DSY03								423,062,430,000.00		45,613,200	22,806,60
DSY04 On 21/08/2026 Spot Bond					0.00000	101.63168			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.28973			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.83500	107.69469	6.83500	107.67502		19,821,500,000.00		2,900,000	1,502,900,00
Total DV23 SPOT								19,821,500,000.00		2,900,000	1,502,900,00
Total For DV23								19,821,500,000.00		2,900,000	1,502,900,00
DV23/R On 27/02/2023 Spot Bond			100.00000	53.09461	100.00000	52.97773			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	53.09461	100.00000	52.97773			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			7.38500	104.07029	7.38500	104.04979			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	99.82016	9.69000	99.79451			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.82016	9.69000	99.79451			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV27 On 02/02/2027 Spot Bond			9.58000	99.58783	9.58000	99.56209			0.00	0	
Total DV27 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 DV27									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.77500	91.96058	11.77500	91.93199			6,358,500,000,000.00	540,000,000	270,000,00
Total DV29 SPOT									6,358,500,000,000.00	540,000,000	270,000,00
Total For DV29									6,358,500,000,000.00	540,000,000	270,000,00
DV29/R On 18/02/2029 Spot Bond			10.10000	99.81275	10.10000	99.78603			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.81275	10.10000	99.78603			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	100.68550			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	101.21985			0.00	0	1,170,000,00
Total DVF22B SPOT									0.00	0	1,170,000,00
Total For DVF22B									0.00	0	1,170,000,00
DVF22i On 24/10/2022 Spot Bond					0.00000	100.29754			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.30269			0.00	500,000,000	500,000,00
Total DVF24 SPOT									0.00	500,000,000	500,000,00
Total For DVF24									0.00	500,000,000	500,000,00
DVF25 On 02/04/2024 Spot Bond					0.00000	98.71019			0.00	0	
Total DVF25 SPOT									0.00	0	
Total For DVF25									0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.55034			0.00	0	
Total DVF26 SPOT									0.00	0	
Total For DVF26									0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.14037			0.00	0	
Total DVF27 SPOT									0.00	0	
Total For DVF27									0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.94431			0.00	0	
Total DVFB24 SPOT									0.00	0	
Total For DVFB24									0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.36492			0.00	0	
Total DVFB25 SPOT									0.00	0	
Total For DVFB25									0.00	0	

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 31/05/2026 Spot Bond					0.00000	101.44419				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.13758				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	96.74444				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.14531				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	101.64963				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	101.44279				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC26 On 15/12/2026 Spot Bond					0.00000	100.99885				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC28 On 15/12/2028 Spot Bond					0.00000	101.03756				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN22 On 14/03/2022 Spot Bond			4.90000	104.44036	4.90000	104.42640				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.91500	109.91279	6.91500	109.89215				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.92500	114.74864	4.92500	114.71325				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.72000	102.02593	4.72000	101.99501				0.00	0	
Total EL037 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 EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	138.40354	2.25000	138.37089				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.97900	149.81186	3.97900	149.76947				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.90600	136.55682	3.90600	136.51846				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.94900	131.81296	3.94900	131.77578				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.61500	116.63686	4.61500	116.60194				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.69000	104.10103	4.69000	104.06958				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	138.40354	2.25000	138.37089				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	171.53811				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	168.78451				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	
ELN005 On 09/06/2025 Spot Bond					0.00000	130.75885				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	129.74184				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	127.46587				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	118.44703				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	119.48058				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	114.52963				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	116.42863				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	96.32685				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.57500	103.65194	9.57500	103.62516				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.49000	11.49000	11.49000	96.19500				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.54000	11.54000	11.54000	100.90353				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			9.67500	9.67500	9.67500	102.29068				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM07 On 10/07/2027 Spot Bond			9.67500	9.67500	9.67500	102.89657				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.50500	11.50500	11.50500	74.21669				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.84500	10.84500	10.84500	100.98593				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.50500	11.50500	11.50500	95.21668				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.06321				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.96093				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.90045				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.87659				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.01317				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.13543				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.18633				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.02292				0.00	0	
Total EPF023 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 EPF023										0.00	0	
EPFC4: On 12/03/2022 Spot Bond					0.00000	100.86852				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC5: On 10/11/2022 Spot Bond					0.00000	100.00002				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT00: On 03/06/2022 Spot Bond					0.00000	101.01493				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.04313				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.32135				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.16875				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	100.15397				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.73655				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.43777				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00: On 11/11/2022 Spot Bond					0.00000	100.01783				0.00	0	1,000,000,00
Total EQT009 SPOT										0.00	0	1,000,000,00
Total For EQT009										0.00	0	1,000,000,00
EQT01: On 12/11/2024 Spot Bond					0.00000	99.94202				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B: On 17/05/2022 Spot Bond					0.00000	99.89253				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	99.89719				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	99.88501				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	99.89625				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.89154				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	99.89874				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.90096				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.88685				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.23500	103.89511	6.23500	103.87750			311,750,000,000.00		50,000,000	25,000,000
Total ES23 SPOT									311,750,000,000.00		50,000,000	25,000,000
Total For ES23									311,750,000,000.00		50,000,000	25,000,000
ES23/R On 25/01/2023 Spot Bond			10.00000	100.45930	10.00000	100.43223			0.00		0	
Total ES23/R2023 SPOT									0.00		0	
Total For ES23/R2023									0.00		0	
ES26 On 02/04/2026 Spot Bond			8.67500	100.01256	8.67500	99.98924			995,480,540,000.00		114,752,800	2,726,965,200
Total ES26 SPOT									995,480,540,000.00		114,752,800	2,726,965,200
Total For ES26									995,480,540,000.00		114,752,800	2,726,965,200
ES26/R On 02/04/2026 Spot Bond			7.85000	102.83160	7.85000	102.80986			0.00		0	
Total ES26/R186 SPOT									0.00		0	
Total For ES26/R186									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ES33 On 15/09/2033 Spot Bond			11.08000	80.02173	11.09000	79.94416			8,235,788,376,000.00	743,302,200	7,710,441,70
Total ES33 SPOT									8,235,788,376,000.00	743,302,200	7,710,441,70
Total For ES33									8,235,788,376,000.00	743,302,200	7,710,441,70
ES33/R On 15/09/2033 Spot Bond			7.50000	103.07693	7.50000	103.05597			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.50500	79.12405	11.52000	79.00571			12,885,600,000,000.00	1,120,000,000	3,584,230,60
Total ES42 SPOT									12,885,600,000,000.00	1,120,000,000	3,584,230,60
Total For ES42									12,885,600,000,000.00	1,120,000,000	3,584,230,60
ES42/R On 25/04/2042 Spot Bond			8.50000	102.52406	8.50000	102.50061			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	100.94959			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.70875			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.83772			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.94864			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.83167			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.02447			0.00	200,000,000	100,000,00
Total FIFB16 SPOT									0.00	200,000,000	100,000,00
Total For FIFB16									0.00	200,000,000	100,000,00
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.92131			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.15634			0.00	0	
Total FIFB18 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 FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.91505				0.00	0	20,000,00
Total FIFB19 SPOT										0.00	0	20,000,00
Total For FIFB19										0.00	0	20,000,00
FIFC36 On 19/02/2022 Spot Bond					0.00000	99.83699				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.01654				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.01986				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.54906				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.13868				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.36651				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	105.68874				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.71464				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.25500	108.83198	8.25500	108.80779				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.59462				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.21306				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.17500	102.48772	8.17500	102.46517				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.22349				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.51000	317.78911	2.51000	317.71203				0.00	0	513,300,00
Total FRBI23 SPOT										0.00	0	513,300,00
Total For FRBI23										0.00	0	513,300,00
FRBI25 On 31/01/2025 Spot Bond			2.83500	2.83500	2.83500	154.90560				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.81400	205.62105	3.81400	205.56394				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.29500	4.29500	4.29500	108.99452				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.76500	4.76500	4.76500	224.87879				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.87000	100.88358	4.87000	100.85269				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.85500	101.27470	4.85500	101.24365				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			7.16000	7.16000	7.16000	82.83271				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBZ0: On 10/12/2024 Spot Bond			7.21000	7.21000	7.21000	82.04689				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			4.13000	4.13000	4.13000	149.29729				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	92.95124				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.91882				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.88371				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.21441				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.16303				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.28487				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.22400				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.91562				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	116.47412				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	99.97895				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.83148				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	114.36905				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.79813				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.30820				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	99.93612				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	99.93505				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.17062				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.49648				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	101.89825				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.38601				0.00	0	

Contract 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	100.89170				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	101.05502				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	102.64803				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	100.78111				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	100.89854				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	100.98628				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	101.01854				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.96847				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.16499				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.88722				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	100.98605				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	101.13398				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.90825				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.54192				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	101.56446				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.56720				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	101.09649				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.01297				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond					0.00000	100.31802				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.68659				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	101.99621				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.37028				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.60738				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	101.16704				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.80039				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 15/10/2022 Spot Bond					0.00000	100.34408				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.05937				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	101.52835				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.33881				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.24555				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2022 Spot Bond					0.00000	100.21037				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	101.24844				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	100.46666				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.24958				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	100.33122				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.26606				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.26635				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	100.10836				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.33467				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC361 On 31/01/2024 Spot Bond					0.00000	100.16885				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC362 On 31/03/2022 Spot Bond					0.00000	100.61058				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC363 On 01/08/2026 Spot Bond					0.00000	100.00415				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC364 On 28/02/2024 Spot Bond					0.00000	101.68025				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC365 On 31/08/2024 Spot Bond					0.00000	101.96893				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	101.33487				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC368 On 31/05/2024 Spot Bond					0.00000	101.33885				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	102.30388				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	102.31076				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.24448				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	100.24318				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	102.37392				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	100.61023				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	103.27716				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	103.25795				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.81212				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	100.95354				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	100.92245				0.00	0	
Total FRC381 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 FRC381										0.00	0	
FRC38: On 24/03/2022 Spot Bond					0.00000	100.72368				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC38: On 28/04/2022 Spot Bond					0.00000	100.21781				0.00	0	
Total FRC383 SPOT										0.00	0	
Total For FRC383										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.31500	107.60268	4.31500	107.57125				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.57000	117.31710	4.57000	117.28203				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.28349				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.04098				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.24997				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.56234				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.42720				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.73930				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.90451				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.70943				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.77382				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.72163				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.04300	4.04300	4.04300	109.85999				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.54000	4.54000	4.54000	117.72975				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.81280				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.18857				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.68000	115.69246	4.68000	115.65752				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.61500	228.13081	4.61500	228.06247				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.82000	113.66307	4.82000	113.62833				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.64500	4.64500	4.64500	227.42146				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.68000	151.25990	3.68000	151.21834				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS115 On 31/01/2038 Spot Bond			3.70500	131.07441	3.70500	131.03831				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.62000	116.57529	4.62000	116.54028				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.76500	224.94711	4.76500	224.87879				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.81500	223.89767	4.81500	223.82941				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.21000	122.93214	3.21000	153.25620				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.84500	223.27083	4.84500	223.20260				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			4.82000	113.66307	4.82000	113.62833				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.43400	198.71166	4.43400	198.65316				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.57000	103.48536	5.57000	103.45163				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.32400	199.91781	4.32400	199.85953				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.38400	199.25887	4.38400	199.20047				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.35500	212.93017	5.35500	212.86217				0.00	0	
Total FRS132 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 FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.52000	104.12908	5.52000	104.09529				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.82000	4.82000	4.82000	113.62833				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.80000	113.95038	4.80000	113.91561				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.19400	201.35414	4.19400	201.29615				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.12500	217.52077	5.12500	217.45266				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.32400	199.91781	4.32400	199.85953				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.32400	199.91781	4.32400	199.85953				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.72500	206.63536	3.72500	206.57846				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.98000	149.97682	3.98000	149.93440				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.67400	196.10897	4.67400	196.04996				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.71400	195.67900	4.71400	195.61991				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.95000	150.10455	3.95000	150.06221				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.18900	201.40961	4.18900	201.35164				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.72400	4.72400	4.72400	195.51258				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 01/08/2022 Spot Bond					0.00000	6.16296				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.32000				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.35585				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	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.81250				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	100.73086				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	202.84630				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	149.50444				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	187.57610				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS194 On 19/06/2026 Spot Bond					0.00000	62.09460				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.01034				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.01654				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	99.93617				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.19789				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.39208				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.22388				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.70317				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	

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 FRS221										0.00	0	
FRS22: On 06/07/2022 Spot Bond					0.00000	100.97893				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	100.80039				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	100.26895				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22: On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23: On 14/08/2027 Spot Bond					0.00000	99.93307				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	104.98068				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	112.59915				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	103.85743				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.58796				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	75.75431				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.60227				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	113.20439				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.51776				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	101.53914				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25 On 02/03/2024 Spot Bond					0.00000	100.99409				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	113.69748				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	101.53177				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.03869				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.43004				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	100.73050				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	115.02892				0.00	0	
Total FRS267 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 FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.73613				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS269 On 05/07/2022 Spot Bond					0.00000	111.43153				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS270 On 14/07/2022 Spot Bond					0.00000	100.88396				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	106.49776				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	100.73161				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	101.16034				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	100.92515				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.11668				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	103.46022				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.77730				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			9.38000	9.38000	9.38000	105.05364				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.38000	9.38000	9.38000	105.05364				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.20475				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 14/02/2022 Spot Bond					0.00000	104.06658				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS287 On 13/11/2023 Spot Bond					0.00000	99.90473				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			10.75400	10.75400	10.75400	93.17251				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 03/03/2022 Spot Bond					0.00000	100.92006				0.00	0	
Total FRS290 SPOT										0.00	0	
Total For FRS290										0.00	0	
FRS290 On 12/02/2024 Spot Bond					0.00000	96.57317				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 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	
FRS292 On 26/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS29 On 28/04/2022 Spot Bond					0.00000	100.19119				0.00	0	
Total FRS294 SPOT										0.00	0	
Total For FRS294										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.31000	2.31000	2.31000	318.80964				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.04000	320.37292	2.04000	320.29928				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.05000	2.05000	2.05000	320.24394				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.09369				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.52000	109.55817	4.52000	109.52557				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.13500	74.58080	4.13500	117.07745				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.10000	3.10000	3.10000	153.73786				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.38000	3.38000	3.38000	152.51536				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.11000	3.11000	3.11000	314.44891				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.05500	6.05500	6.05500	105.18357				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.17500	110.84160	7.17500	110.82014				0.00	0	6,000,000.00
Total FRX24 SPOT										0.00	0	6,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRX24									0.00	0	6,000,000.00
FRX25 On 26/07/2025 Spot Bond			7.53500	107.05418	7.53500	107.03230			5,195,093,156,000.00	689,461,600	344,730,80
Total FRX25 SPOT									5,195,093,156,000.00	689,461,600	344,730,80
Total For FRX25									5,195,093,156,000.00	689,461,600	344,730,80
FRX26 On 01/10/2026 Spot Bond			7.90500	109.54330	7.90500	109.51998			763,811,139,000.00	96,623,800	840,478,00
Total FRX26 SPOT									763,811,139,000.00	96,623,800	840,478,00
Total For FRX26									763,811,139,000.00	96,623,800	840,478,00
FRX27 On 07/03/2027 Spot Bond			8.03500	113.23394	8.03500	113.20929			0.00	0	340,000,00
Total FRX27 SPOT									0.00	0	340,000,00
Total For FRX27									0.00	0	340,000,00
FRX28 On 26/07/2028 Spot Bond			8.18500	109.99521	8.18500	109.97084			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.60500	106.79758	8.60500	106.77271			1,483,204,267,000.00	172,365,400	86,182,70
Total FRX30 SPOT									1,483,204,267,000.00	172,365,400	86,182,70
Total For FRX30									1,483,204,267,000.00	172,365,400	86,182,70
FRX31 On 21/02/2031 Spot Bond			9.07000	107.09866	9.07000	107.07285			0.00	0	610,000,00
Total FRX31 SPOT									0.00	0	610,000,00
Total For FRX31									0.00	0	610,000,00
FRX32 On 31/03/2032 Spot Bond			9.25500	112.05253	9.25500	112.02469			3,641,414,919,000.00	393,453,800	196,726,90
Total FRX32 SPOT									3,641,414,919,000.00	393,453,800	196,726,90
Total For FRX32									3,641,414,919,000.00	393,453,800	196,726,90
FRX45 On 14/04/2045 Spot Bond			10.84000	78.68431	10.84000	78.66149			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	101.01290			0.00	0	
Total FS6A2 SPOT									0.00	0	
Total For FS6A2									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.32960			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.14306			0.00	0	
Total FS6B1 SPOT									0.00	0	
Total For FS6B1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.08830			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.12551				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.13645				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A1 On 20/10/2022 Spot Bond					0.00000	100.21337				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.22644				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.24360				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.25215				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.83973				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.12664				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	101.24679				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.15849				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.12075				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.08979				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.53667				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.89500	114.05486	3.89500	114.02292				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.95347				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.48400	108.98682	6.48400	108.96772				0.00	0	900,000,00
Total GRT17 SPOT										0.00	0	900,000,00
Total For GRT17										0.00	0	900,000,00
GRT19 On 14/03/2022 Spot Bond					0.00000	100.95171				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.16188				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.77500	109.39754	6.77500	109.37752				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.33087				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.12691				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.88339				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.41140				0.00	0	
Total GRT25G 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 GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.99844				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.29230				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.60444				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.55693				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.04660				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.04735				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.98116				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.05938				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.55210				0.00	0	120,000,00
Total GRT36 SPOT										0.00	0	120,000,00
Total For GRT36										0.00	0	120,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	100.58575				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.14660				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.26542				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.44055				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.83406				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.54683				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.20808				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.58309				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.57578				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.76452				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.10799				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	99.94479				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.75998				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.53954				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HC5T5 On 31/05/2022 Spot Bond					0.00000	101.00196				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.13425				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.33474				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.75025				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.05659				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.95210				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.62708				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.58790				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.57679				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.64000	317.07930	2.64000	317.00127				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.00000	3.00000	3.00000	321.96732				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.29500	105.08432	10.29500	105.05566				0.00	0	
Total HWAY30 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 Inter
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.65500	80.42934	4.65500	107.03654			0.00	0	10,000,000.00
Total HWAY33 SPOT									0.00	0	10,000,000.00
Total For HWAY33									0.00	0	10,000,000.00
HWAY3 On 31/07/2034 Spot Bond			10.96000	88.79611	10.96000	88.76994			0.00	0	4,159,742.50
Total HWAY34 SPOT									0.00	0	4,159,742.50
Total For HWAY34									0.00	0	4,159,742.50
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.48445	100.00000	9.46322			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.12000	87.37200	11.12000	87.34587		30,024,000,000.00	2,700,000,000	6,540,000.00	
Total HWAY35 SPOT								30,024,000,000.00	2,700,000,000	6,540,000.00	
Total For HWAY35								30,024,000,000.00	2,700,000,000	6,540,000.00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.48241	100.00000	9.46118		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	100.40146		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	100.24603		0.00	0		
Total HWF12 SPOT								0.00	0		
Total For HWF12								0.00	0		
HWF13 On 28/11/2022 Spot Bond					0.00000	101.05662		0.00	0		
Total HWF13 SPOT								0.00	0		
Total For HWF13								0.00	0		
I2025 On 31/01/2025 Spot Bond			2.50000	156.43489	2.53000	156.26269		294,205,740,000.00	517,682,296,000	361,651,840.40	
Total I2025 SPOT								294,205,740,000.00	517,682,296,000	361,651,840.40	
Total For I2025								294,205,740,000.00	517,682,296,000	361,651,840.40	
I2029 On 31/03/2029 Spot Bond			3.40000	115.55308	3.42500	115.33406		438,272,420,000.00	423,021,300,000	284,942,071.00	
Total I2029 SPOT								438,272,420,000.00	423,021,300,000	284,942,071.00	
Total For I2029								438,272,420,000.00	423,021,300,000	284,942,071.00	
I2033 On 28/02/2033 Spot Bond			3.79000	113.15612	3.81500	112.85296		275,865,600,000.00	336,640,000,000	423,212,365.80	
Total I2033 SPOT								275,865,600,000.00	336,640,000,000	423,212,365.80	
Total For I2033								275,865,600,000.00	336,640,000,000	423,212,365.80	
I2038 On 31/01/2038 Spot Bond			3.85000	128.64125	3.92000	127.44969		194,353,459,881.350	50,481,418,151	328,149,164.50	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total I2038 SPOT									14,353,459,881,350.00	50,481,418,151	328,149,164,50
Total For I2038									14,353,459,881,350.00	50,481,418,151	328,149,164,50
I2046 On 31/03/2046 Spot Bond			3.85000	119.31878	3.87000	118.88420			169,214,661,000,000.00	43,951,860,000	412,744,428,50
Total I2046 SPOT									169,214,661,000,000.00	43,951,860,000	412,744,428,50
Total For I2046									169,214,661,000,000.00	43,951,860,000	412,744,428,50
I2050 On 31/12/2050 Spot Bond			3.83500	122.15938	3.85500	121.66328			129,962,894,516,000.00	33,888,629,600	408,679,154,50
Total I2050 SPOT									129,962,894,516,000.00	33,888,629,600	408,679,154,50
Total For I2050									129,962,894,516,000.00	33,888,629,600	408,679,154,50
IBG01 On 07/02/2025 Spot Bond					0.00000	100.04346			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.04502			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL101 On 24/05/2022 Spot Bond			6.32000	6.32000	6.32000	102.70580			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.41060			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.77000	316.37157	2.77000	316.29259			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	101.18470			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.63065			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	99.95224			0.00	1,100,000,000	550,000,00
Total IBL123 SPOT									0.00	1,100,000,000	550,000,00
Total For IBL123									0.00	1,100,000,000	550,000,00
IBL124 On 14/02/2024 Spot Bond					0.00000	100.12959			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL128 On 11/04/2022 Spot Bond					0.00000	100.39945				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.04200				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.26193				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.93885				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.95227				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.42031				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.22337				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.78544				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.00160				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.93409				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.84726				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	101.11223				0.00	0	
Total IBL142 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 IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.79532				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.58320				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.98819				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.03027				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	99.85099				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.21803				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.01617				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.11576				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	99.91486				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.45047				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.36294				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	99.93122				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	99.88558				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.26274				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.27315				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.05653				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.09343				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.83795				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.86755				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.41249				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.28890				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.03579				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL197 On 08/11/2023 Spot Bond					0.00000	100.03261				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.98313				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.95399				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.98745				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.86395				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.07207				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.02077				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.84960				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.96945				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.13321				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.15006				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.02500	105.81108	7.02500	105.79123				0.00	0	
Total IBL60 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 IBL60									0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.39500	105.66389	5.39500	105.64835			0.00	0	
Total IBL78 SPOT									0.00	0	
Total For IBL78									0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.65930			0.00	0	
Total IBL98 SPOT									0.00	0	
Total For IBL98									0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.70000	104.11993	8.70000	104.09543		4,350,000,000,000.00	500,000,000	250,000,000	
Total IDCG06 SPOT								4,350,000,000,000.00	500,000,000	250,000,000	
Total For IDCG06								4,350,000,000,000.00	500,000,000	250,000,000	
IDCG08 On 13/05/2030 Spot Bond			10.09000	109.29996	10.09000	109.52054		2,421,600,000,000.00	240,000,000	120,000,000	
Total IDCG08 SPOT								2,421,600,000,000.00	240,000,000	120,000,000	
Total For IDCG08								2,421,600,000,000.00	240,000,000	120,000,000	
IDCG11 On 05/12/2026 Spot Bond			9.29500	107.72433	9.29500	107.69745		0.00	0	0	
Total IDCG11 SPOT								0.00	0	0	
Total For IDCG11								0.00	0	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.55138		0.00	0	0	
Total IDCG13 SPOT								0.00	0	0	
Total For IDCG13								0.00	0	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.07301		0.00	0	0	
Total IDCG15 SPOT								0.00	0	0	
Total For IDCG15								0.00	0	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.62196		0.00	0	0	
Total IDCG16 SPOT								0.00	0	0	
Total For IDCG16								0.00	0	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.03015		0.00	0	0	
Total IDCG17 SPOT								0.00	0	0	
Total For IDCG17								0.00	0	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.82025		0.00	0	0	
Total IDCG18 SPOT								0.00	0	0	
Total For IDCG18								0.00	0	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.72798		0.00	0	0	
Total IDCG19 SPOT								0.00	0	0	
Total For IDCG19								0.00	0	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.72034		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.54967				0.00	0	170,000,00
Total IDCG22 SPOT										0.00	0	170,000,00
Total For IDCG22										0.00	0	170,000,00
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.18434				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.84992				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.02500	103.21699	8.02500	103.19468				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	102.89011				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.80200				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.50849				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	98.21537				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	103.46564				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.33085				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV10 On 06/03/2027 Spot Bond					0.00000	101.41658				0.00	0	10,000,000.00
Total INLV10 SPOT										0.00	0	10,000,000.00
Total For INLV10										0.00	0	10,000,000.00
INLV11 On 22/03/2027 Spot Bond					0.00000	100.79794				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.75716				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.80043				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.98749				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.01396				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.32266				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.01514				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.01516				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.59880				0.00	0	140,000.00
Total IPF30 SPOT										0.00	0	140,000.00
Total For IPF30										0.00	0	140,000.00
IPF31 On 25/03/2026 Spot Bond					0.00000	99.27771				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.56730				0.00	0	
Total IPF32 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 IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.89264				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC36 On 10/02/2022 Spot Bond					0.00000	101.06065				0.00	0	
Total IPFC36 SPOT										0.00	0	
Total For IPFC36										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.83538				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.08400	191.75290	5.08400	191.69308				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.23103				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.99400				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.14513				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.98400	192.80499	4.98400	192.74537				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	99.89024				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.71549				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.40872				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.39413				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.10629				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.34686				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	100.96512				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.86850				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.02107				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.65826				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.48552				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	99.98575				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC183 On 22/03/2022 Spot Bond					0.00000	100.98172				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.82482				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.04347	7.40000	101.02329				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.69748				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	99.88721				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.70650				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.23954	7.23000	100.22033				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	99.92488				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	101.10000				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	103.36932	7.45000	103.34843				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.15908				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	105.18223	3.91012	105.19882				0.00	0	
Total IVC202 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 IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.36429				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	99.88555				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.13195				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.91500	6.91500	6.91500	100.59504				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC207 On 17/02/2022 Spot Bond					0.00000	100.98904				0.00	0	
Total IVC207 SPOT										0.00	0	
Total For IVC207										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.97872				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.59620				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVZ077 On 24/02/2022 Spot Bond			4.45000	4.45000	4.45000	99.79317				0.00	0	
Total IVZ077 SPOT										0.00	0	
Total For IVZ077										0.00	0	
IVZ078 On 03/03/2022 Spot Bond			4.45000	4.45000	4.45000	99.70825				0.00	0	
Total IVZ078 SPOT										0.00	0	
Total For IVZ078										0.00	0	
IVZ079 On 10/03/2022 Spot Bond			4.50000	4.50000	4.50000	99.61926				0.00	0	
Total IVZ079 SPOT										0.00	0	
Total For IVZ079										0.00	0	
IVZ080 On 17/03/2022 Spot Bond			4.50000	4.50000	4.50000	99.53369				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ080 SPOT										0.00	0	
Total For IVZ080										0.00	0	
IVZ081 On 07/04/2022 Spot Bond			4.60000	4.60000	4.60000	99.26193				0.00	0	
Total IVZ081 SPOT										0.00	0	
Total For IVZ081										0.00	0	
IVZ082 On 10/02/2022 Spot Bond			4.45000	4.45000	4.45000	99.96344				0.00	0	
Total IVZ082 SPOT										0.00	0	
Total For IVZ082										0.00	0	
IVZ084 On 28/04/2022 Spot Bond			4.60000	4.60000	4.60000	99.00184				0.00	0	
Total IVZ084 SPOT										0.00	0	
Total For IVZ084										0.00	0	
IVZ085 On 05/05/2022 Spot Bond			4.60000	4.60000	4.60000	98.91545				0.00	0	
Total IVZ085 SPOT										0.00	0	
Total For IVZ085										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	100.99349				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.60228				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	101.20796				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.28814				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.92501				0.00	0	600,000,00
Total KAP015 SPOT										0.00	0	600,000,00
Total For KAP015										0.00	0	600,000,00
KAP016 On 29/04/2022 Spot Bond					0.00000	100.35765				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP017 On 19/10/2023 Spot Bond					0.00000	100.31803				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.59718				0.00	0	1,500,000.00
Total KAP018 SPOT										0.00	0	1,500,000.00
Total For KAP018										0.00	0	1,500,000.00
KAP019 On 28/07/2024 Spot Bond					0.00000	100.20528				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.88324				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.88633				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.82702				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.77500	124.69192	8.77500	124.66234				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.81500	105.71976	6.81500	105.70030			3,031,326,993,000.00	444,802,200	222,401,100	
Total LGL06 SPOT									3,031,326,993,000.00	444,802,200	222,401,100	
Total For LGL06									3,031,326,993,000.00	444,802,200	222,401,100	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.49930				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.73066				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.29361				0.00	0	20,000.00
Total LGL09 SPOT										0.00	0	20,000.00
Total For LGL09										0.00	0	20,000.00
LGL10 On 08/10/2025 Spot Bond					0.00000	100.26839				0.00	0	
Total LGL10 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 LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	102.02881				0.00	40,000,000	20,000,00
Total LGL11 SPOT										0.00	40,000,000	20,000,00
Total For LGL11										0.00	40,000,000	20,000,00
LHL28 On 13/02/2022 Spot Bond					0.00000	99.89517				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.61296				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.83315				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.82871				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.98896				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.76202				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	99.94084				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.94346				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	101.27417				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.71697				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.48043				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	101.11028				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.14687				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.95145				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	101.04811				0.00	3,400,000,000	1,700,000,000
Total MBP046 SPOT										0.00	3,400,000,000	1,700,000,000
Total For MBP046										0.00	3,400,000,000	1,700,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	101.03791				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.56954				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.58153				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	101.24316				0.00	300,000,000	700,000,000
Total MBP050 SPOT										0.00	300,000,000	700,000,000
Total For MBP050										0.00	300,000,000	700,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	101.25654				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.56120				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.02500	8.02500	8.02500	109.77687				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 12/08/2022 Spot Bond			6.33400	102.17622	6.33400	102.15890				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	101.65826				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.80342				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.80115				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.67500	103.96968	8.67500	103.94543				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.32690				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.92500	97.34452	8.92500	98.40426				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.08358				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.98351				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.90985				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.70732				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.98749				0.00	0	
Total MTN13 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 MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.02656				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.00004				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.97340				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.44455				0.00	0	100,000,00
Total MTN17 SPOT										0.00	0	100,000,00
Total For MTN17										0.00	0	100,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	99.52740				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.97870				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.88213				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.50713				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.17256				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.62000	99.13671	8.62000	99.11360				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.18605				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.03980				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.92657				0.00	0	100,000,00
Total MTN26 SPOT										0.00	0	100,000,00
Total For MTN26										0.00	0	100,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	101.68185				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.82417				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.29434				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.88343				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.54938				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.25626				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.34378				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.34370				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.27979				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.25059				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N6E26 On 20/03/2026 Spot Bond					0.00000	100.83072				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.07119				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.32344				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.72162				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.92969				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.10637				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.26871				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.68000	103.06375	6.68000	103.04504				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.90500	104.61961	6.90500	104.59998				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.55500	103.69489	9.55500	103.66815				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.25132				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.34650				0.00	0	
Total NBG02G 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 NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.14436				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.24096				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.17792				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.14265				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.88497				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.47000	110.19000	6.47000	110.17061			153,716,848,000.00	23,758,400	11,879,200	
Total NBK13A SPOT									153,716,848,000.00	23,758,400	11,879,200	
Total For NBK13A									153,716,848,000.00	23,758,400	11,879,200	
NBK15 On 11/02/2022 Spot Bond			5.77000	100.00000	5.77000	99.98420			0.00	0	0	
Total NBK15A SPOT									0.00	0	0	
Total For NBK15A									0.00	0	0	
NBK16 On 12/02/2025 Spot Bond			7.28200	105.70243	7.28200	105.68188			6,008,724,823,200.00	825,147,600	412,573,800	
Total NBK16A SPOT									6,008,724,823,200.00	825,147,600	412,573,800	
Total For NBK16A									6,008,724,823,200.00	825,147,600	412,573,800	
NBK17 On 22/04/2026 Spot Bond			8.15500	109.30519	8.15500	109.28119			0.00	0	0	
Total NBK17A SPOT									0.00	0	0	
Total For NBK17A									0.00	0	0	
NBK19 On 01/06/2022 Spot Bond			6.30000	102.86694	6.30000	102.84952			0.00	0	0	
Total NBK19A SPOT									0.00	0	0	
Total For NBK19A									0.00	0	0	
NBK20 On 01/06/2026 Spot Bond			7.27000	113.26977	7.27000	113.24754			0.00	0	0	
Total NBK20A SPOT									0.00	0	0	
Total For NBK20A									0.00	0	0	
NBK21 On 21/07/2027 Spot Bond			8.50000	109.73400	8.50000	109.70877			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 Intert
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.65500	105.59213	5.65500	105.57586				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			7.22300	113.70038	7.22300	113.67810				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.19500	114.90678	8.19500	114.88129				0.00	0	1,000,000.00
Total NBK24A SPOT										0.00	0	1,000,000.00
Total For NBK24A										0.00	0	1,000,000.00
NBK24I On 11/02/2022 Spot Bond					0.00000	99.98527				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/ On 17/02/2023 Spot Bond			5.97500	5.97500	5.97500	109.69020			1,107,124,480,000.00		185,292,800	92,646,400
Total NBK25A SPOT									1,107,124,480,000.00		185,292,800	92,646,400
Total For NBK25A									1,107,124,480,000.00		185,292,800	92,646,400
NBK25I On 12/02/2025 Spot Bond					0.00000	101.90454				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	45.74887	100.00000	45.64650				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.65055				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			7.87500	114.45895	7.87500	114.43453				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			5.96600	105.87595	5.96600	105.85876			1,156,873,026,000.00		193,911,000	96,955,500
Total NBK28A SPOT									1,156,873,026,000.00		193,911,000	96,955,500
Total For NBK28A									1,156,873,026,000.00		193,911,000	96,955,500
NBK29/ On 31/07/2026 Spot Bond			7.70000	110.73492	7.70000	110.71181				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK30/ On 20/02/2024 Spot Bond			6.49500	110.36415	6.49500	110.34498				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			6.02500	107.94035	6.02500	107.92265				0.00	0	100,000,00
Total NBK31A SPOT										0.00	0	100,000,00
Total For NBK31A										0.00	0	100,000,00
NBK31I On 17/02/2023 Spot Bond					0.00000	102.30260				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.35459				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.70481				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.35000	10.35000	10.35000	76.55743				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.81165				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.22390				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.63378				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.43654				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.85744				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.17147				0.00	0	
Total NBK47B 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 NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.67232				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.86433				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.10026				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.70429				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.67537				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.84421				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.17765				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.12552				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.25110				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.57917				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.21546				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.43552				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.24199				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.34608				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.31145				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.81657				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			9.52000	106.34677	9.52000	106.31945				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.80949				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.55500	105.89625	9.55500	105.86895				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.81657				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.82776				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.84191				0.00	0	
Total NCLN91 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 NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.96620				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.96620				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.96620				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.38072				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.40584				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.62043				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.60842				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.05593				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.22061				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.59133				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.30982				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.95939				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.74713				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1/On 01/07/2022 Spot Bond					0.00000	102.41439				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1/On 20/10/2023 Spot Bond					0.00000	103.25346				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10/On 25/03/2024 Spot Bond					0.00000	104.36036				0.00	422,950,000	922,950,000
Total NGT103 SPOT										0.00	422,950,000	922,950,000
Total For NGT103										0.00	422,950,000	922,950,000
NGT10/On 15/01/2025 Spot Bond					0.00000	104.62233				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10/On 22/05/2025 Spot Bond					0.00000	104.74362				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10/On 05/08/2025 Spot Bond					0.00000	102.68572				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10/On 19/11/2025 Spot Bond					0.00000	105.21446				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10/On 08/09/2026 Spot Bond					0.00000	105.44104				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10/On 04/11/2026 Spot Bond					0.00000	100.12778				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11/On 27/12/2026 Spot Bond					0.00000	100.99590				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT1G/On 16/06/2026 Spot Bond					0.00000	101.18322				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM00 On 16/04/2022 Spot Bond					0.00000	100.86900				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	100.73263				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	102.31572				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.22405				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.14166				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.22476				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	104.29409				0.00	0	1,020,000,00
Total NHM018 SPOT										0.00	0	1,020,000,00
Total For NHM018										0.00	0	1,020,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	101.95784				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.88178				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.67710				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.81500	4.81500	4.81500	223.82941				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.69400	3.69400	3.69400	206.93318				0.00	0	
Total NI210 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 NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.28500	3.28500	3.28500	152.92884				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.72000	3.72000	3.72000	113.13902				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			4.67000	4.67000	4.67000	115.80410				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.39000	3.39000	3.39000	152.47191				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	204.31010	3.45000	204.25531				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.19000	3.19000	3.19000	153.34365				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.33900	3.33900	3.33900	211.04551				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.48400	209.41092	3.48400	209.35460				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.78500	114.16644	4.78500	114.13164				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.53287				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.75389				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.51672				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	136.97791				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.05581				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.15435				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.94386				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.24210				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.18872				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.14431				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	137.53459				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.55847				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.27808				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN040 On 06/03/2026 Spot Bond					0.00000	100.21303				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	167.40379				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.92575				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	167.16178				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	165.86893				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.91204				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	142.29660				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.99562				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	92.70745				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.58176				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.96031				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.16996				0.00	0	
Total NN075 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 NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.50396				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.01054				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.58958				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	99.87724				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.84506				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.84020				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.89972				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.84506				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.39002				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.52512				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.35970				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.08757				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	99.47698				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	127.38000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	121.84000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	129.63000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	127.94000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	127.32919				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	123.22297				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	92.10410				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	112.82184				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	123.22297				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04: On 20/07/2026 Spot Bond					0.00000	94.19243				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	100.84077				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04: On 05/05/2022 Spot Bond					0.00000	100.04189				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05: On 22/02/2022 Spot Bond					0.00000	95.94840				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.68311				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.67591				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	100.67591				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.80747				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 28/03/2022 Spot Bond					0.00000	100.59808				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	101.59277				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF06: On 14/02/2022 Spot Bond					0.00000	101.21389				0.00	0	
Total NNF067 SPOT										0.00	0	
Total For NNF067										0.00	0	
NNF06: On 17/02/2022 Spot Bond					0.00000	101.13015				0.00	0	
Total NNF068 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 NNF068										0.00	0	
NNF06: On 18/02/2022 Spot Bond					0.00000	101.12376				0.00	0	
Total NNF069 SPOT										0.00	0	
Total For NNF069										0.00	0	
NNF07: On 22/02/2022 Spot Bond					0.00000	101.11781				0.00	0	
Total NNF070 SPOT										0.00	0	
Total For NNF070										0.00	0	
NNF07: On 22/02/2022 Spot Bond					0.00000	101.11781				0.00	0	
Total NNF071 SPOT										0.00	0	
Total For NNF071										0.00	0	
NNF07: On 23/02/2022 Spot Bond					0.00000	101.10384				0.00	0	
Total NNF072 SPOT										0.00	0	
Total For NNF072										0.00	0	
NNF07: On 22/02/2022 Spot Bond					0.00000	101.11781				0.00	0	
Total NNF073 SPOT										0.00	0	
Total For NNF073										0.00	0	
NNF07: On 26/05/2022 Spot Bond					0.00000	101.06894				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07: On 28/02/2022 Spot Bond					0.00000	101.04883				0.00	0	
Total NNF075 SPOT										0.00	0	
Total For NNF075										0.00	0	
NNF07: On 28/02/2022 Spot Bond					0.00000	101.04883				0.00	0	
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NNF07: On 29/04/2022 Spot Bond					0.00000	100.14679				0.00	0	
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	
NNF07: On 29/07/2022 Spot Bond					0.00000	100.13597				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF07: On 28/04/2022 Spot Bond					0.00000	100.19083				0.00	0	
Total NNF079 SPOT										0.00	0	
Total For NNF079										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	130.33826				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	86.55149				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.24317				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.24545				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.16032				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.95278				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.40728				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.33299				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.27818				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.05110				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.48707				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.08387				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA02: On 31/10/2022 Spot Bond			6.90500	107.12980	6.90500	107.10971				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.98000	201.68021	2.98000	201.62871				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			10.07500	112.94365	10.07500	112.91316				0.00	0	524,497,70
Total NRA028 SPOT										0.00	0	524,497,70
Total For NRA028										0.00	0	524,497,70
NRA02: On 30/11/2028 Spot Bond			100.00000	14.76706	100.00000	14.73420				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	100.78754				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.20634				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.24211				0.00	0	500,000,00
Total NTC26 SPOT										0.00	0	500,000,00
Total For NTC26										0.00	0	500,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	100.82997				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.84115				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.70919				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	100.95643				0.00	0	
Total NTC31 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 NTC31									0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.01340			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
NTC33 On 28/01/2027 Spot Bond					0.00000	100.14668			0.00	0	
Total NTC33 SPOT									0.00	0	
Total For NTC33									0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.78122			0.00	0	
Total NTCG01 SPOT									0.00	0	
Total For NTCG01									0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.11674			0.00	0	
Total OMI01 SPOT									0.00	0	
Total For OMI01									0.00	0	
OML06 On 19/03/2022 Spot Bond			6.26500	104.51419	6.26500	104.49636			0.00	0	
Total OML06 SPOT									0.00	0	
Total For OML06									0.00	0	
OML07 On 19/03/2025 Spot Bond			7.26500	114.45092	7.26500	114.42836		1,312,776,782,000.00	180,698,800	1,620,349,40	
Total OML07 SPOT								1,312,776,782,000.00	180,698,800	1,620,349,40	
Total For OML07								1,312,776,782,000.00	180,698,800	1,620,349,40	
OML09 On 14/09/2022 Spot Bond			6.49000	106.99886	6.49000	106.97999		0.00	0		
Total OML09 SPOT								0.00	0		
Total For OML09								0.00	0		
OML10 On 14/09/2025 Spot Bond			8.23000	114.20702	8.23000	114.18159		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	100.79838		0.00	0	40,000,00	
Total OML11 SPOT								0.00	0	40,000,00	
Total For OML11								0.00	0	40,000,00	
OML12 On 12/11/2025 Spot Bond					0.00000	101.60031		0.00	0		
Total OML12 SPOT								0.00	0		
Total For OML12								0.00	0		
OML13 On 23/09/2026 Spot Bond					0.00000	100.74475		0.00	0		
Total OML13 SPOT								0.00	0		
Total For OML13								0.00	0		
PEP01 On 10/03/2023 Spot Bond					0.00000	101.16107		0.00	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 PEP01 SPOT									0.00	0	
Total For PEP01									0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.19238			0.00	0	
Total PEP02 SPOT									0.00	0	
Total For PEP02									0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.83938			0.00	0	1,000,000,00
Total PEP03 SPOT									0.00	0	1,000,000,00
Total For PEP03									0.00	0	1,000,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	100.44542			0.00	0	
Total PEP04 SPOT									0.00	0	
Total For PEP04									0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.13636			0.00	0	
Total PMM51 SPOT									0.00	0	
Total For PMM51									0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.15630			0.00	0	
Total PMM56 SPOT									0.00	0	
Total For PMM56									0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.47146			0.00	0	120,000,00
Total PMM57 SPOT									0.00	0	120,000,00
Total For PMM57									0.00	0	120,000,00
PRE2A On 20/02/2022 Spot Bond					0.00000	101.23490			0.00	0	
Total PRE2A3 SPOT									0.00	0	
Total For PRE2A3									0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.38805			0.00	0	
Total PRE2B1 SPOT									0.00	0	
Total For PRE2B1									0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.40992			0.00	0	
Total PRE2C1 SPOT									0.00	0	
Total For PRE2C1									0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.43180			0.00	0	
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.76000	112.39439	7.77500	112.30709			122,351,190,856,000.00	3,752,880,308,100	3,087,051,833,800
Total R186 SPOT									122,351,190,856,000.00	752,880,308,100	3,087,051,833,800
Total For R186									122,351,190,856,000.00	752,880,308,100	3,087,051,833,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R197 On 07/12/2023 Spot Bond			1.73000	322.09223	1.70000	322.18820			65,632,645,715,000.00	37,937,945,500	56,713,842,30
Total R197 SPOT									5,632,645,715,000.00	37,937,945,500	56,713,842,30
Total For R197									5,632,645,715,000.00	37,937,945,500	56,713,842,30
R202 On 07/12/2033 Spot Bond			3.81000	246.16453	3.81500	245.97901			081,408,302,000,000.00	283,834,200,000	218,486,500,00
Total R202 SPOT									1,408,302,000,000.00	283,834,200,000	218,486,500,00
Total For R202									1,408,302,000,000.00	283,834,200,000	218,486,500,00
R2023 On 28/02/2023 Spot Bond			5.30000	105.97030	5.30500	105.94985			262,569,702,500,000.00	1,181,616,925,000	909,580,656,10
Total R2023 SPOT									2,569,702,500,000.00	181,616,925,000	909,580,656,10
Total For R2023									2,569,702,500,000.00	181,616,925,000	909,580,656,10
R2030 On 31/01/2030 Spot Bond			9.31500	92.95403	9.34500	92.77246			869,120,908,306,000.00	1,172,745,132,400	1,700,187,319,30
Total R2030 SPOT									9,120,908,306,000.00	172,745,132,400	700,187,319,30
Total For R2030									9,120,908,306,000.00	172,745,132,400	700,187,319,30
R2032 On 31/03/2032 Spot Bond			9.73000	93.61624	9.75500	93.44321			119,632,371,278,000.00	1,451,144,128,600	1,286,570,417,90
Total R2032 SPOT									19,632,371,278,000.00	451,144,128,600	286,570,417,90
Total For R2032									19,632,371,278,000.00	451,144,128,600	286,570,417,90
R2035 On 28/02/2035 Spot Bond			10.16500	94.80141	10.17000	94.74213			807,490,560,915,500.00	1,259,959,720,700	1,419,840,102,60
Total R2035 SPOT									17,490,560,915,500.00	259,959,720,700	419,840,102,60
Total For R2035									17,490,560,915,500.00	259,959,720,700	419,840,102,60
R2037 On 31/01/2037 Spot Bond			10.32500	86.49296	10.33500	86.40131			763,284,631,875,000.00	1,139,301,175,000	1,190,793,170,00
Total R2037 SPOT									3,284,631,875,000.00	139,301,175,000	190,793,170,00
Total For R2037									3,284,631,875,000.00	139,301,175,000	190,793,170,00
R2040 On 31/01/2040 Spot Bond			10.43500	88.72592	10.44000	88.66444			466,565,423,835,000.00	1,482,181,641,000	1,072,123,615,20
Total R2040 SPOT									6,565,423,835,000.00	482,181,641,000	172,123,615,20
Total For R2040									6,565,423,835,000.00	482,181,641,000	172,123,615,20
R2044 On 31/01/2044 Spot Bond			10.51000	85.27792	10.50000	85.32841			771,754,921,350,000.00	739,462,885,000	1,099,211,809,50
Total R2044 SPOT									11,754,921,350,000.00	739,462,885,000	999,211,809,50
Total For R2044									11,754,921,350,000.00	739,462,885,000	999,211,809,50
R2048 On 28/02/2048 Spot Bond			10.43000	88.98720	10.42500	89.00101			426,517,410,540,000.00	2,341,947,978,000	1,649,841,389,60
Total R2048 SPOT									6,517,410,540,000.00	341,947,978,000	649,841,389,60
Total For R2048									6,517,410,540,000.00	341,947,978,000	649,841,389,60
R209 On 31/03/2036 Spot Bond			10.13000	73.46215	10.14000	73.38364			297,813,565,790,000.00	522,982,583,000	719,978,339,50
Total R209 SPOT									17,813,565,790,000.00	522,982,583,000	719,978,339,50
Total For R209									17,813,565,790,000.00	522,982,583,000	719,978,339,50
R210 On 31/03/2028 Spot Bond			2.96000	215.59452	2.98400	215.25177			315,575,492,320,000.00	106,613,342,000	192,186,842,00
Total R210 SPOT									15,575,492,320,000.00	106,613,342,000	192,186,842,00

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 R210									15,575,492,320,000.00	106,613,342,000	192,186,842,000
R213 On 28/02/2031 Spot Bond			9.57500	87.81011	9.59000	87.70711			766,732,183,262,500.00	1,228,901,533,500	534,326,501,500
Total R213 SPOT									6,732,183,262,500.00	228,901,533,500	534,326,501,500
Total For R213									6,732,183,262,500.00	228,901,533,500	534,326,501,500
R214 On 28/02/2041 Spot Bond			10.43500	70.66098	10.45000	70.54981			253,317,593,150,000.00	1,653,408,490,000	801,370,851,900
Total R214 SPOT									3,317,593,150,000.00	653,408,490,000	301,370,851,900
Total For R214									3,317,593,150,000.00	653,408,490,000	301,370,851,900
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.65341			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.35192			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.97281			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.13507			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	99.98595			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.44711			0.00	0	100,000,000
Total RDFB17 SPOT									0.00	0	100,000,000
Total For RDFB17									0.00	0	100,000,000
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.12317			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.72644			0.00	0	
Total RDFB19 SPOT									0.00	0	
Total For RDFB19									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.72314			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.75710			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.62780				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	101.11008				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.96873				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.19717				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	100.19429				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	99.92018				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	100.86824				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	100.06977				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	101.65183				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	102.30694				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.25505				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED50 On 05/12/2022 Spot Bond					0.00000	101.58796				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	99.88752				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.63636				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	100.84273				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.41763				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.10466				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.25799				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.39229				0.00	0	140,000,00
Total RES50 SPOT										0.00	0	140,000,00
Total For RES50										0.00	0	140,000,00
RES52 On 07/05/2024 Spot Bond					0.00000	100.05592				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.80495				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			6.95500	105.94107	6.95500	105.92118				0.00	0	
Total RW23 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 RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			11.84500	94.38955	11.84500	94.35971		7,107,000,000,000.00	600,000,000	300,000,00	
Total RW28 SPOT								7,107,000,000,000.00	600,000,000	300,000,00	
Total For RW28								7,107,000,000,000.00	600,000,000	300,000,00	
RW31 On 30/06/2031 Spot Bond			10.89000	100.05044	10.89000	100.02130		0.00	0		
Total RW31 SPOT								0.00	0		
Total For RW31								0.00	0		
RWL26 On 30/06/2026 Spot Bond					0.00000	101.11698		0.00	0		
Total RWL26 SPOT								0.00	0		
Total For RWL26								0.00	0		
RWL28 On 30/06/2028 Spot Bond			10.02500	99.64295	10.02500	99.61618		0.00	0		
Total RWL28 SPOT								0.00	0		
Total For RWL28								0.00	0		
SBK23 On 28/05/2022 Spot Bond			5.46500	104.12740	5.46500	104.11205		0.00	0		
Total SBK23 SPOT								0.00	0		
Total For SBK23								0.00	0		
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total SBK24/JIBAR SPOT								0.00	0		
Total For SBK24/JIBAR								0.00	0		
SBN02 On 02/08/2024 Spot Bond					0.00000	100.11590		0.00	0		
Total SBN02 SPOT								0.00	0		
Total For SBN02								0.00	0		
SBN03 On 03/08/2026 Spot Bond					0.00000	100.12167		0.00	0		
Total SBN03 SPOT								0.00	0		
Total For SBN03								0.00	0		
SBS20 On 15/05/2026 Spot Bond			8.01000	109.65600	8.01000	109.63222		0.00	0		
Total SBS20 SPOT								0.00	0		
Total For SBS20								0.00	0		
SBS21 On 15/05/2026 Spot Bond					0.00000	103.42942		0.00	0		
Total SBS21 SPOT								0.00	0		
Total For SBS21								0.00	0		
SBS27 On 20/02/2024 Spot Bond			6.86500	105.83108	6.86500	105.81167		0.00	0	5,000,000,00	
Total SBS27 SPOT								0.00	0	5,000,000,00	
Total For SBS27								0.00	0	5,000,000,00	
SBS3 On 25/05/2026 Spot Bond			7.98500	102.51455	7.98500	102.49238		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.28000	108.00124	8.28000	107.97717				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.23500	110.71108	7.23500	110.68934				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.44500	104.62517	7.44500	104.60405				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.99000	104.37481	8.99000	104.34945				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.71500	105.57382	5.71500	105.55739				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.70500	112.05018	7.70500	112.02678				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.36000	113.74180	8.36000	113.71607				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.03000	104.35175	6.03000	104.33490				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.73934				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.93500	6.93500	6.93500	105.41815				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.23483				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS53 On 03/05/2027 Spot Bond					0.00000	102.63719				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.22277				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.79000	102.84195	4.79000	102.82867				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.08225				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.36277				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.62677				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.64699				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.97717				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.20842				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.59764				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.76657				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.52453				0.00	0	
Total SBS67 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 SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.30123				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.06853				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	99.97221				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.00757				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.87375				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.10000	320.04155	2.10000	319.96746				0.00	0	500,000,00
Total SBSI11 SPOT										0.00	0	500,000,00
Total For SBSI11										0.00	0	500,000,00
SBSI14 On 07/12/2033 Spot Bond			4.85500	4.85500	4.85500	222.99413				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.85221				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.84732				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	101.55899				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.18272				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.40259				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.87661				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	900,000,00
Total SBT105 SPOT										0.00	0	900,000,00
Total For SBT105										0.00	0	900,000,00
SBT106 On 31/12/2026 Spot Bond					0.00000	101.07508				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	101.70219				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.49692				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.67500	108.21622	6.67500	108.19670				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.86940				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	100.90284				0.00	0	
Total SBT205 SPOT										0.00	0	
Total For SBT205										0.00	0	
SBT206 On 25/06/2025 Spot Bond					0.00000	106.96302				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 28/11/2025 Spot Bond					0.00000	103.57117				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	100.82450				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SGI006 On 11/07/2022 Spot Bond					0.00000	100.23057				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	99.91105				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	99.90798				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.77000	98.17897	8.77000	98.15607				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.92335				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.00158				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.92066				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	99.92131				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.91595				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.92273				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.91595				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.91727				0.00	0	
Total SLRB7 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 SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.90789				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.92004				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.91326				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	99.91390				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.00000	109.17060	7.00000	109.14998			1,207,791,200,000.00		172,541,600	86,270,80
Total SNT03 SPOT									1,207,791,200,000.00		172,541,600	86,270,80
Total For SNT03									1,207,791,200,000.00		172,541,600	86,270,80
SNT04 On 27/06/2022 Spot Bond					0.00000	100.95863				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.14604				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.04198				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.20648				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.45397				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.10143				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.12769				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.71383				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.83469				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.76611				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.98553				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	100.65068				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.51077				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.18222				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.11364				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.61045				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.45500	3.45500	3.45500	152.18986				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.75000	112.43692	7.75000	112.41343				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN02 On 28/02/2031 Spot Bond			9.08000	90.51558	9.08000	90.49338				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.88306				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.39911				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.70500	108.03758	6.70500	108.01801				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.82000	113.66307	4.82000	113.62833				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.80295				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.16579				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.95918				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.73000	2.73000	2.73000	316.51042				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	100.18616				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.10755				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.45228				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.33000	3.33000	3.33000	152.73282				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.82000	4.82000	4.82000	113.62833				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.26500	4.26500	4.26500	109.20649				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.16400	4.16400	4.16400	201.62934				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.15242				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.13047				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	101.07652				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.89268				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.87093				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	102.23898				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.01009				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.80533				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.40906				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.18034				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.98429				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.01565				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.69000	4.69000	4.69000	226.46395				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.72835				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.31192				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.95703				0.00	0	2,500,000.00
Total SSN096 SPOT										0.00	0	2,500,000.00
Total For SSN096										0.00	0	2,500,000.00
SSN09: On 28/02/2027 Spot Bond					0.00000	101.25429				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.04080				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10(On 31/01/2030 Spot Bond			10.01000	89.37680	10.01000	89.35269				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	100.95574				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			4.31400	96.84350	4.31400	199.96963				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			4.87000	92.80190	4.87000	222.68186				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 10/02/2023 Spot Bond					0.00000	99.99998				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111(On 31/03/2024 Spot Bond					0.00000	100.79764				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/03/2022 Spot Bond					0.00000	100.73443				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.90416				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12(On 22/02/2022 Spot Bond					0.00000	96.07797				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN13(On 22/03/2022 Spot Bond					0.00000	100.65962				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13(On 12/10/2022 Spot Bond					0.00000	100.39541				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13(On 20/10/2022 Spot Bond					0.00000	100.28609				0.00	0	
Total SSN138 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	Options Interest
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	100.24583				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	100.14370				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.10892				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	100.02342				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 18/02/2022 Spot Bond					0.00000	101.11225				0.00	0	
Total SSN143 SPOT										0.00	0	
Total For SSN143										0.00	0	
SSN14: On 18/02/2022 Spot Bond					0.00000	101.10075				0.00	0	
Total SSN144 SPOT										0.00	0	
Total For SSN144										0.00	0	
SSN14: On 28/02/2022 Spot Bond					0.00000	101.03839				0.00	0	
Total SSN145 SPOT										0.00	0	
Total For SSN145										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	101.04062				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	
SSN14: On 03/05/2022 Spot Bond					0.00000	100.12925				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SSN14: On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000.00
Total SSN149 SPOT										0.00	0	3,000,000.00
Total For SSN149										0.00	0	3,000,000.00
SST20: On 08/12/2026 Spot Bond					0.00000	101.03113				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.24500	105.62418	8.24500	105.60073				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	101.00512				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.10797				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.10359				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.15812				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.13625				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	103.40578	7.21000	103.38587				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	103.42864	7.72000	103.38560				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.82747				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.78292				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.05921				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.38886				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.58380				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.70973				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.28525				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.04577				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.68010				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.42829				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.87887				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.21754				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.41075				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.54552				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.57542				0.00	0	
Total TFS168 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 TFS168										0.00	0	
TFS16E On 30/11/2024 Spot Bond					0.00000	100.77840				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.97480				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	
TH15A7 On 21/11/2022 Spot Bond					0.00000	101.19684				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A7 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.16822				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A7 On 21/11/2022 Spot Bond					0.00000	101.13844				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A7 On 21/11/2022 Spot Bond					0.00000	101.14959				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A7 On 21/11/2022 Spot Bond					0.00000	101.10144				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B7 On 21/11/2022 Spot Bond					0.00000	101.25026				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B7 On 21/11/2022 Spot Bond					0.00000	101.38371				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B7 On 21/11/2022 Spot Bond					0.00000	101.40188				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C7 On 21/11/2022 Spot Bond					0.00000	101.35311				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.54855				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.30060				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.54753				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.06624				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.76655				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.22556				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.38896				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	104.00973	8.49000	103.98624				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.29135				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.16928				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.11456				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A: On 21/08/2024 Spot Bond					0.00000	101.16271				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	102.72137	5.76000	102.70552				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.21086				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.28964				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.29401				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.27870				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.38372				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.35528				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.74902				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.93488				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.82555				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.25653				0.00	0	
Total TH17B1 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 TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.22373				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.33525				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.28496				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.73744				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.65658				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.99746				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	101.00513				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.90362				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.40500	105.39203	6.40500	105.37368				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.00500	110.13438	7.00500	110.11343		231,787,044,000.00		33,088,800	16,544,400	
Total TL25 SPOT								231,787,044,000.00		33,088,800	16,544,400	
Total For TL25								231,787,044,000.00		33,088,800	16,544,400	
TL26 On 25/11/2024 Spot Bond					0.00000	101.85673				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.44609				0.00	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 TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.24500	105.64016	8.24500	105.61672				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.75621				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.80487				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.32910				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.01487				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.95500	109.04474	6.95500	109.02415			2,086,500,000,000.00	300,000,000	7,256,409,900	
Total TN23 SPOT									2,086,500,000,000.00	300,000,000	7,256,409,900	
Total For TN23									2,086,500,000,000.00	300,000,000	7,256,409,900	
TN23/R On 06/11/2023 Spot Bond			100.00000	35.31748	100.00000	35.23845			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			8.55500	102.62006	8.55500	102.59670			64,076,950,000,000.00	7,490,000,000	7,868,785,500	
Total TN25 SPOT									64,076,950,000,000.00	7,490,000,000	7,868,785,500	
Total For TN25									64,076,950,000,000.00	7,490,000,000	7,868,785,500	
TN25/R On 19/08/2025 Spot Bond			100.00000	14.53819	100.00000	14.50618			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			9.64500	98.92991	9.64500	98.90417			231,480,000,000,000.00	24,000,000,000	30,593,961,500	
Total TN27 SPOT									231,480,000,000,000.00	24,000,000,000	30,593,961,500	
Total For TN27									231,480,000,000,000.00	24,000,000,000	30,593,961,500	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.72072	100.00000	11.69449			0.00	0		
Total TN27/R186 SPOT									0.00	0		
Total For TN27/R186									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN29 On 07/02/2029 Spot Bond			100.00000	10.63906	100.00000	10.61512			000,000,000,000,000.00	20,000,000,000	20,000,000,000
Total TN29 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000
Total For TN29									10,000,000,000,000.00	20,000,000,000	20,000,000,000
TN30 On 09/10/2030 Spot Bond			10.94500	101.12613	10.94500	101.09653			0.00	0	1,530,000,000
Total TN30 SPOT									0.00	0	1,530,000,000
Total For TN30									0.00	0	1,530,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	118.98651	8.00000	118.96087			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			100.00000	11.43226	100.00000	11.40654			540,000,000,000,000.00	5,400,000,000	10,800,000,000
Total TN34 SPOT									10,000,000,000,000.00	5,400,000,000	10,800,000,000
Total For TN34									10,000,000,000,000.00	5,400,000,000	10,800,000,000
TN40 On 09/10/2040 Spot Bond			11.65000	96.86768	11.65000	96.83754			0.00	0	720,000,000
Total TN40 SPOT									0.00	0	720,000,000
Total For TN40									0.00	0	720,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.66126	10.75000	103.63144			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TNF25 On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			10,000,000,000,000.00	100,000,000	55,000,000,000
Total TNF25 SPOT									10,000,000,000,000.00	100,000,000	55,000,000,000
Total For TNF25									10,000,000,000,000.00	100,000,000	55,000,000,000
TNF27 On 07/02/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	31,600,000,000
Total TNF27 SPOT									0.00	0	31,600,000,000
Total For TNF27									0.00	0	31,600,000,000
TNI33 On 28/02/2033 Spot Bond			100.00000	5.46908	100.00000	5.39004			050,000,000,000,000.00	10,500,000,000	28,500,000,000
Total TNI33 SPOT									10,000,000,000,000.00	10,500,000,000	28,500,000,000
Total For TNI33									10,000,000,000,000.00	10,500,000,000	28,500,000,000
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.74286			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.02949			0.00	0	
Total TR5A12 SPOT									0.00	0	
Total For TR5A12									0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.75123			0.00	0	
Total TR5A21 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 TR5A21										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	101.08094				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			7.61000	100.73215	7.61000	101.07268				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.63944				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.90437				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.38160				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.41500	104.09790	6.41500	104.07975				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.93437				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.92319				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	99.42984				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.37555				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.39662				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.70500	108.05596	6.70500	108.03638				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A4 On 13/04/2022 Spot Bond					0.00000	100.37555				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A6 On 13/04/2024 Spot Bond					0.00000	100.39662				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond			8.62000	102.84513	8.62000	102.82129				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond					0.00000	98.32664				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	101.11194				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA4B2 On 20/06/2026 Spot Bond					0.00000	100.85169				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B1 On 20/06/2026 Spot Bond					0.00000	101.13251				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5B2 On 20/06/2026 Spot Bond					0.00000	101.08485				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C1 On 20/06/2026 Spot Bond					0.00000	101.51866				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP256 On 14/02/2022 Spot Bond					0.00000	99.94838				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	99.60664				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP258 On 16/03/2022 Spot Bond					0.00000	99.53109				0.00	100,000,000	100,000,000
Total TSP258 SPOT										0.00	100,000,000	100,000,000
Total For TSP258										0.00	100,000,000	100,000,000
TSP259 On 11/05/2022 Spot Bond					0.00000	98.80556				0.00	0	0
Total TSP259 SPOT										0.00	0	0
Total For TSP259										0.00	0	0
TSP260 On 16/09/2022 Spot Bond					0.00000	96.95305				0.00	0	0
Total TSP260 SPOT										0.00	0	0
Total For TSP260										0.00	0	0
TSP261 On 07/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			849,000,000,000,000.00	38,490,000,000	71,700,000,000	
Total TSP261 SPOT									19,000,000,000,000.00	38,490,000,000	71,700,000,000	
Total For TSP261									19,000,000,000,000.00	38,490,000,000	71,700,000,000	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.74479				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.21168				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.86768				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TWC392 On 18/02/2022 Spot Bond					0.00000	100.95342				0.00	0	0
Total TWC392 SPOT										0.00	0	0
Total For TWC392										0.00	0	0
TWC393 On 25/02/2022 Spot Bond					0.00000	100.90575				0.00	0	0
Total TWC393 SPOT										0.00	0	0
Total For TWC393										0.00	0	0
TWC394 On 04/03/2022 Spot Bond					0.00000	100.77768				0.00	0	0
Total TWC394 SPOT										0.00	0	0
Total For TWC394										0.00	0	0
TWC395 On 11/03/2022 Spot Bond					0.00000	100.69076				0.00	0	0
Total TWC395 SPOT										0.00	0	0
Total For TWC395										0.00	0	0
TWC396 On 07/04/2022 Spot Bond					0.00000	100.37387				0.00	0	0
Total TWC396 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TWC396									0.00	0	
TWC39 On 14/04/2022 Spot Bond					0.00000	100.28945			0.00	0	
Total TWC397 SPOT									0.00	0	
Total For TWC397									0.00	0	
TWC39 On 22/04/2022 Spot Bond					0.00000	100.20502			0.00	0	
Total TWC398 SPOT									0.00	0	
Total For TWC398									0.00	0	
TWC39 On 28/04/2022 Spot Bond					0.00000	100.12652			0.00	0	
Total TWC399 SPOT									0.00	0	
Total For TWC399									0.00	0	
TWC40 On 06/05/2022 Spot Bond					0.00000	100.08855			0.00	185,000,000	185,000,00
Total TWC400 SPOT									0.00	185,000,000	185,000,00
Total For TWC400									0.00	185,000,000	185,000,00
UG26 On 09/03/2026 Spot Bond			10.07500	108.86868	10.07500	108.83912		4,634,500,000,000.00	460,000,000	230,000,00	
Total UG26 SPOT								4,634,500,000,000.00	460,000,000	230,000,00	
Total For UG26								4,634,500,000,000.00	460,000,000	230,000,00	
UU1A0 On 15/05/2024 Spot Bond					0.00000	99.92608			0.00	0	
Total UU1A01 SPOT									0.00	0	
Total For UU1A01									0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	99.91731			0.00	0	
Total UU1A02 SPOT									0.00	0	
Total For UU1A02									0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	99.91328			0.00	0	
Total UU1B01 SPOT									0.00	0	
Total For UU1B01									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	99.89583			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.43857			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.66791			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.14044			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	99.94239				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.94016				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	101.08758				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.13646				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.84526				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										2.09e+017	895,900,373,951	518,887,071,90
Total for SPOT :										2.09e+017	895,900,373,951	518,887,071,90
Total Futures										2.087467362e+017	895,900,380,813	518,888,149,44
Total Options										0.000000000	0	123,83
Grand Total:										2.09e+017	895,900,380,813	518,888,273,27