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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/02/2022

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 05/05/2022 Bond Future			11.14263	77.97966	11.23334	77.50057			0.00	0	8
ES33 On 04/08/2022 Bond Future			11.35344	79.02436	11.44793	78.53911			0.00	0	26
ES33 On 03/11/2022 Bond Future			11.53968	76.45240	11.63793	75.96042			0.00	0	
ES33 On 02/02/2023 Bond Future			11.75070	77.59680	11.85318	77.09761			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 05/05/2022 Bond Future			11.56970	76.61805	11.65500	76.09148			0.00	0	1,19
ES42 On 04/08/2022 Bond Future			11.76085	77.64504	11.84962	77.11163			0.00	0	3,57
ES42 On 03/11/2022 Bond Future			11.93109	74.57554	12.02332	74.03469			0.00	0	
ES42 On 02/02/2023 Bond Future			12.11571	75.69288	12.21170	75.14406			0.00	0	
Total ES42 Future									0.00	0	4,76
Total For ES42									0.00	0	4,76
I2025 On 05/05/2022 Bond Future			158.54050	158.54050	158.52386	158.52386			0.00	0	5,41
I2025 On 04/08/2022 Bond Future			159.04709	159.04709	159.03053	159.03053			0.00	0	1,11
I2025 On 03/11/2022 Bond Future			161.48118	161.48118	161.46569	161.46569			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	02/02/2023	Bond Future			162.24173	162.24173	162.22604	162.22604			0.00	0	
Total I2025 Future												0.00	0	6,56
Total For I2025												0.00	0	6,56
I2029	On	05/05/2022	Bond Future			116.27171	116.27171	115.87464	115.87464			0.00	0	2,74
I2029	On	04/08/2022	Bond Future			117.82908	117.82908	117.42707	117.42707			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			118.40349	118.40349	117.99618	117.99618			0.00	0	
I2029	On	02/02/2023	Bond Future			120.17349	120.17349	119.76037	119.76037			0.00	0	
Total I2029 Future												0.00	0	4,56
Total For I2029												0.00	0	4,56
I2033	On	05/05/2022	Bond Future			113.53652	113.53652	113.19009	113.19009			0.00	0	2,31
I2033	On	04/08/2022	Bond Future			115.05715	115.05715	114.70637	114.70637			0.00	0	4,96
I2033	On	03/11/2022	Bond Future			115.50718	115.50718	115.15193	115.15193			0.00	0	
I2033	On	02/02/2023	Bond Future			117.23381	117.23381	116.87342	116.87342			0.00	0	
Total I2033 Future												0.00	0	7,33
Total For I2033												0.00	0	7,33
I2038	On	05/05/2022	Bond Future			131.12337	131.12337	130.76695	130.76695			0.00	0	4,11
I2038	On	04/08/2022	Bond Future			131.06064	131.06064	130.69960	130.69960			0.00	0	2,66
I2038	On	03/11/2022	Bond Future			133.06713	133.06713	132.70178	132.70178			0.00	0	
I2038	On	02/02/2023	Bond Future			133.19648	133.19648	132.82550	132.82550			0.00	0	
Total I2038 Future												0.00	0	6,84
Total For I2038												0.00	0	6,84
I2046	On	05/05/2022	Bond Future			119.14787	119.14787	119.53949	119.53949			0.00	0	14,00
I2046	On	04/08/2022	Bond Future			120.74369	120.74369	121.14099	121.14099			0.00	0	2,96
I2046	On	03/11/2022	Bond Future			120.66155	120.66155	121.06576	121.06576			0.00	0	
I2046	On	02/02/2023	Bond Future			122.46586	122.46586	122.87622	122.87622			0.00	0	
Total I2046 Future												0.00	0	16,97
Total For I2046												0.00	0	16,97
I2050	On	05/05/2022	Bond Future			124.06809	124.06809	124.28620	124.28620			0.00	0	8,51
I2050	On	04/08/2022	Bond Future			123.70863	123.70863	123.92994	123.92994			0.00	0	1,15
I2050	On	03/11/2022	Bond Future			125.60233	125.60233	125.82794	125.82794			0.00	0	
I2050	On	02/02/2023	Bond Future			125.41217	125.41217	125.64123	125.64123			0.00	0	
Total I2050 Future												0.00	0	9,76
Total For I2050												0.00	0	9,76
R186	On	05/05/2022	Bond Future			7.89367	113.94060	7.88511	113.97519		5.22	2,620,633.80	23	72,66
R186	On	04/08/2022	Bond Future			8.08375	110.15177	8.07448	110.18712		5.29	881,214.16	8	
R186	On	03/11/2022	Bond Future			8.22315	111.81587	8.21292	111.85271		5.02	0.00	0	
R186	On	02/02/2023	Bond Future			8.40159	108.17344	8.39046	108.21111		5.12	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R186 Future												3,501,847.96	31	72,67
R186	On	05/05/2022	Bond Future	6.73	Call			46.21000	0.04621	43,370	4.92	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			4,840.59000	4.84059	4,872,340	4.92	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			269.81000	0.26981	259,290	4.91	0.00	0	43
R186	On	05/05/2022	Bond Future	7.28	Put			2,749.52000	2.74952	2,773,590	4.91	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			469.99000	0.46999	454,990	5.00	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			517.98000	0.51798	521,870	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			467.99000	0.46799	471,330	5.38	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,125.74000	1.12574	1,101,760	5.18	0.00	0	43
R186	On	05/05/2022	Bond Future	7.88	Put			1,146.39000	1.14639	1,157,000	5.18	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,736.14000	1.73614	1,707,560	5.28	0.00	0	43
R186	On	05/05/2022	Bond Future	8.14	Put			712.07000	0.71207	718,080	5.28	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,178.79000	2.17879	2,148,090	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			73.55000	0.07355	73,310	5.90	0.00	0	43
R186	On	05/05/2022	Bond Future	8.31	Call			2,207.98000	2.20798	2,177,170	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			507.53000	0.50753	511,310	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,237.51000	2.23751	2,206,580	5.36	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			497.44000	0.49744	501,100	5.36	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			2,326.82000	2.32682	2,295,570	5.38	0.00	0	43
R186	On	05/05/2022	Bond Future	7.48	Put			2,122.46000	2.12246	2,142,050	5.00	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			3,251.89000	3.25189	3,218,400	5.55	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			253.40000	0.25340	254,500	5.55	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			4,291.22000	4.29122	4,256,700	5.75	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			129.57000	0.12957	129,640	5.75	0.00	0	43
R186	On	05/05/2022	Bond Future	9.18	Call			5,154.34000	5.15434	5,119,510	5.90	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			1,704.93000	1.70493	1,681,780	5.24	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			1,493.43000	1.49343	1,505,630	5.24	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			6,450.64000	6.45064	6,416,170	6.18	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			181.65000	0.18165	182,530	6.18	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			186.48000	0.18648	180,690	4.54	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			4,542.99000	4.54299	4,572,550	4.54	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			1,367.07000	1.36707	1,346,310	5.15	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			1,804.82000	1.80482	1,819,410	5.15	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			1,726.07000	1.72607	1,702,790	5.24	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			1,476.53000	1.47653	1,488,600	5.24	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			1,747.04000	1.74704	1,723,620	5.25	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			1,459.47000	1.45947	1,471,400	5.25	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,425.71000	1.42571	1,436,820	5.15	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			2,618.79000	2.61879	2,592,970	5.16	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
R186	On	03/11/2022	Bond Future	8.55	Put		1,412.88000	1.41288	1,423,900	5.16	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		2,573.47000	2.57347	2,547,840	5.15	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		1,438.64000	1.43864	1,449,850	5.15	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		2,596.09000	2.59609	2,570,360	5.15	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		2,063.84000	2.06384	2,042,220	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		2,268.76000	2.26876	2,284,810	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		2,081.28000	2.08128	2,059,570	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		2,252.27000	2.25227	2,268,230	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		2,046.05000	2.04605	2,024,530	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		2,284.91000	2.28491	2,301,060	5.06	0.00	0	
Total R186 Option											0.00	0	24,75
Total For R186											3,501,847.96	31	97,35
R197	On	05/05/2022	Bond Future			326.28892	326.28892	326.37387	326.37387		0.00	0	75
R197	On	04/08/2022	Bond Future			322.25515	322.25515	322.34182	322.34182		0.00	0	
R197	On	03/11/2022	Bond Future			327.19028	327.19028	327.28095	327.28095		0.00	0	
R197	On	02/02/2023	Bond Future			323.48877	323.48877	323.58037	323.58037		0.00	0	
Total R197 Future											0.00	0	75
Total For R197											0.00	0	75
R202	On	05/05/2022	Bond Future			250.13097	250.13097	249.50180	249.50180		0.00	0	6,35
R202	On	04/08/2022	Bond Future			249.01740	249.01740	248.38027	248.38027		0.00	0	
R202	On	03/11/2022	Bond Future			252.82906	252.82906	252.18410	252.18410		0.00	0	
R202	On	02/02/2023	Bond Future			252.04401	252.04401	251.38952	251.38952		0.00	0	
Total R202 Future											0.00	0	6,45
Total For R202											0.00	0	6,45
R2023	On	05/05/2022	Bond Future			5.42977	103.29119	5.37241	103.33669	0.97	0.00	0	14,67
R2023	On	04/08/2022	Bond Future			5.53669	104.62526	5.45127	104.67212	0.68	0.00	0	2,36
R2023	On	03/11/2022	Bond Future			4.93167	102.32652	4.77712	102.37434	0.35	0.00	0	
Total R2023 Future											0.00	0	17,03
R2023	On	05/05/2022	Bond Future	6.29	Call		751.02000	0.75102	709,760	1.14	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		27.02000	0.02702	31,260	1.14	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		758.26000	0.75826	716,910	1.14	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		26.41000	0.02641	30,560	1.14	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		765.50000	0.76550	724,060	1.14	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		25.81000	0.02581	29,870	1.14	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		415.98000	0.41598	381,900	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		88.40000	0.08840	101,180	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		407.33000	0.40733	373,540	0.73	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		90.66000	0.09066	103,730	0.73	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2023	On	04/08/2022	Bond Future	6.04	Call			411.77000	0.41177	377,840	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			89.64000	0.08964	102,570	0.74	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			19.54000	0.01954	25,200	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			479.48000	0.47948	437,270	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			19.37000	0.01937	24,980	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			473.86000	0.47386	431,780	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			19.88000	0.01988	25,620	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			476.58000	0.47658	434,420	0.43	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	17,03
R2030	On	05/05/2022	Bond Future			9.35449	94.83020	9.40879	94.55050		8.57	3,224,226.80	34	71,98
R2030	On	04/08/2022	Bond Future			9.54876	92.07129	9.60571	91.78819		8.59	0.00	0	25,68
R2030	On	03/11/2022	Bond Future			9.69978	93.46318	9.75927	93.17661		8.13	0.00	0	
R2030	On	02/02/2023	Bond Future			9.87853	90.83555	9.94100	90.54493		8.30	0.00	0	
Total R2030 Future												3,224,226.80	34	97,64
R2030	On	05/05/2022	Bond Future	7.73	Call			11.54000	0.01154	13,800	8.09	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			9,179.01000	9.17901	8,901,570	8.09	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			51.69000	0.05169	60,790	7.96	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put			6,877.83000	6.87783	6,607,230	7.96	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			147.73000	0.14773	171,030	7.85	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.81	Put			3,562.74000	3.56274	3,337,100	8.06	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			516.43000	0.51643	579,990	8.12	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			3,233.26000	3.23326	3,017,120	8.12	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call			947.88000	0.94788	1,046,710	8.33	0.00	0	7,50
R2030	On	05/05/2022	Bond Future	9.15	Put			2,290.62000	2.29062	2,109,750	8.33	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			1,701.02000	1.70102	1,549,640	8.47	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.60	Call			2,101.27000	2.10127	2,265,870	8.64	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			1,124.86000	1.12486	1,009,760	8.64	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.65	Call			2,260.06000	2.26006	2,431,530	8.68	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			1,030.49000	1.03049	922,260	8.68	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	8.81	Call			417.98000	0.41798	472,040	8.06	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put			598.60000	0.59860	526,560	8.97	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			4,289.95000	4.28995	4,519,430	9.26	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			382.51000	0.38251	332,290	9.26	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			4,331.46000	4.33146	4,561,710	9.27	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			375.39000	0.37539	325,940	9.27	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Call			1,398.15000	1.39815	1,526,470	8.47	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			5,138.65000	5.13865	4,882,250	7.85	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			4,373.06000	4.37306	4,604,070	9.29	0.00	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	10.21	Put			368.39000	0.36839	319,700	9.29		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Call			7,992.16000	7.99216	8,260,210	10.28		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			70.21000	0.07021	58,560	10.28		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	9.95	Call			3,328.45000	3.32845	3,536,110	8.97		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			1,998.32000	1.99832	2,133,190	8.47		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			2,325.06000	2.32506	2,176,830	8.47		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			2,023.07000	2.02307	2,158,980	8.48		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			2,299.99000	2.29999	2,152,800	8.48		0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			258.60000	0.25860	287,490	8.08		0.00	0	80
R2030 On 04/08/2022 Bond Future	8.30	Put			7,037.59000	7.03759	6,783,380	8.08		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			2,047.73000	2.04773	2,184,670	8.48		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Put			2,274.86000	2.27486	2,128,700	8.48		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Call			6,819.06000	6.81906	7,060,960	9.79		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Put			447.90000	0.44790	406,700	9.79		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Call			993.01000	0.99301	1,077,360	8.16		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Put			3,803.50000	3.80350	3,604,750	8.16		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			1,935.61000	1.93561	1,820,130	8.34		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			3,491.15000	3.49115	3,663,000	8.35		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			1,918.57000	1.91857	1,803,850	8.35		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			3,520.94000	3.52094	3,693,570	8.35		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			1,901.35000	1.90135	1,787,410	8.35		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			3,461.15000	3.46115	3,632,240	8.34		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			2,310.33000	2.31033	2,437,760	8.11		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			3,626.92000	3.62692	3,463,730	8.11		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.80	Call			2,621.89000	2.62189	2,759,750	8.19		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			3,279.52000	3.27952	3,126,760	8.19		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			898.44000	0.89844	964,820	7.67		0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			6,347.49000	6.34749	6,123,250	7.67		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			3,077.52000	3.07752	3,229,240	8.29		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			2,850.38000	2.85038	2,711,480	8.29		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			3,102.65000	3.10265	3,255,090	8.30		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			2,829.25000	2.82925	2,691,070	8.30		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			1,431.14000	1.43114	1,524,150	7.83		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			4,955.64000	4.95564	4,758,030	7.83		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			3,127.88000	3.12788	3,281,040	8.31		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			2,808.24000	2.80824	2,670,780	8.31		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			2,954.03000	2.95403	3,102,140	8.27		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			2,958.67000	2.95867	2,816,160	8.27		0.00	0	10
Total R2030 Option										0.00	0	29,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
Total For R2030										3,224,226.80	34	127,07
R2032 On 05/05/2022 Bond Future			9.76912	91.38855	9.82831	91.04307		9.95		0.00	0	132,33
R2032 On 04/08/2022 Bond Future			9.94646	92.59056	10.00816	92.24077		9.54		0.00	0	
R2032 On 03/11/2022 Bond Future			10.09508	89.83686	10.15924	89.48266		9.44		0.00	0	
R2032 On 02/02/2023 Bond Future			10.26399	91.16122	10.33094	90.80197		9.22		0.00	0	
Total R2032 Future										0.00	0	132,33
R2032 On 05/05/2022 Bond Future	9.58	Call			1,035.96000	1.03596	1,160,380	9.43		0.00	0	78
R2032 On 05/05/2022 Bond Future	9.58	Put			2,497.16000	2.49716	2,276,100	9.43		0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			2,946.45000	2.94645	3,178,890	10.14		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.18	Put			929.46000	0.92946	816,420	10.14		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			3,394.12000	3.39412	3,642,780	10.27		0.00	0	98
R2032 On 05/05/2022 Bond Future	10.98	Put			208.82000	0.20882	175,860	11.39		0.00	0	98
R2032 On 05/05/2022 Bond Future	11.02	Call			6,789.40000	6.78940	7,104,090	11.45		0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			193.01000	0.19301	162,220	11.45		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			6,838.08000	6.83808	7,153,310	11.46		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			189.12000	0.18912	158,870	11.46		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Put			758.63000	0.75863	661,810	10.27		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			6,886.73000	6.88673	7,202,490	11.47		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			185.25000	0.18525	155,530	11.47		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			7,571.00000	7.57100	7,893,350	11.65		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			138.79000	0.13879	115,660	11.65		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.98	Call			6,594.48000	6.59448	6,907,000	11.39		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			393.12000	0.39312	442,450	8.50		0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			6,527.88000	6.52788	6,227,420	8.50		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			1,664.76000	1.66476	1,803,550	9.31		0.00	0	80
R2032 On 04/08/2022 Bond Future	9.72	Put			3,314.07000	3.31407	3,103,070	9.31		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			3,041.05000	3.04105	3,241,710	9.71		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Put			1,964.95000	1.96495	1,815,820	9.71		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			3,074.06000	3.07406	3,275,940	9.72		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			1,942.34000	1.94234	1,794,430	9.72		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			3,107.48000	3.10748	3,310,570	9.73		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			1,920.19000	1.92019	1,773,490	9.73		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Call			8,828.11000	8.82811	9,137,800	11.55		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			399.43000	0.39943	359,330	11.55		0.00	0	80
R2032 On 04/08/2022 Bond Future	11.89	Call			10,136.70000	10.13670	10,456,480	11.95		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			288.77000	0.28877	258,760	11.95		0.00	0	
R2032 On 03/11/2022 Bond Future	9.31	Put			5,793.23000	5.79323	5,526,400	8.65		0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Call			1,030.61000	1.03061	1,123,180	8.70		0.00	0	48
R2032 On 03/11/2022 Bond Future	9.36	Put			5,579.28000	5.57928	5,317,650	8.70		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	03/11/2022	Bond Future	10.11	Call		2,723.04000	2.72304	2,898,560	9.35	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put		2,994.70000	2.99470	2,816,020	9.35	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.16	Put		2,860.70000	2.86070	2,687,450	9.38	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.49	Call		3,891.00000	3.89100	4,106,240	9.61	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put		2,094.32000	2.09432	1,955,360	9.61	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.56	Call		4,131.58000	4.13158	4,353,560	9.68	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put		1,960.87000	1.96087	1,828,650	9.68	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.31	Call		949.89000	0.94989	1,037,260	8.65	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.66	Call		4,485.91000	4.48591	4,717,130	9.78	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		1,784.56000	1.78456	1,661,580	9.78	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call		2,864.88000	2.86488	3,045,830	9.38	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call		3,467.42000	3.46742	3,658,480	9.16	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put		3,098.87000	3.09887	2,930,680	9.16	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call		1,089.20000	1.08920	1,177,740	8.52	0.00	0	48
R2032	On	02/02/2023	Bond Future	9.31	Put		6,783.70000	6.78370	6,512,990	8.52	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call		2,812.19000	2.81219	2,980,670	9.02	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put		3,733.30000	3.73330	3,542,530	9.02	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.50	Call		3,759.02000	3.75902	3,959,220	9.22	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put		2,860.39000	2.86039	2,701,340	9.22	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.38	Call		3,410.53000	3.41053	3,599,740	9.15	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put		3,148.50000	3.14850	2,978,460	9.15	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call		3,438.74000	3.43874	3,628,870	9.16	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put		3,123.43000	3.12343	2,954,310	9.16	0.00	0	
Total R2032 Option											0.00	0	9,95
Total For R2032											0.00	0	142,32
R2035	On	05/05/2022	Bond Future			10.18958	92.39783	10.28483	91.77255	11.26	9,054,987.34	98	70,37
R2035	On	04/08/2022	Bond Future			10.36697	93.57303	10.46611	92.93966	10.82	0.00	0	48,48
R2035	On	03/11/2022	Bond Future			10.50947	90.52046	10.61229	89.87847	10.76	0.00	0	
R2035	On	02/02/2023	Bond Future			10.66972	91.89285	10.77667	91.24165	10.45	0.00	0	
Total R2035 Future											9,054,987.34	98	118,87
R2035	On	05/05/2022	Bond Future	10.72	Call		3,754.81000	3.75481	4,203,200	11.93	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.72	Put		974.71000	0.97471	797,820	11.93	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Call		4,224.29000	4.22429	4,695,410	12.11	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put		822.66000	0.82266	668,500	12.11	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	11.63	Call		8,397.80000	8.39780	8,979,630	13.44	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put		18.84000	0.01884	13,370	14.28	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	11.63	Put		188.27000	0.18827	144,820	13.44	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		8,451.04000	8.45104	9,033,620	13.45	0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		184.58000	0.18458	141,880	13.45	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2035 On 05/05/2022 Bond Future	11.65	Call			8,504.35000	8.50435	9,087,660	13.46		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			181.02000	0.18102	139,050	13.46		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Call			13,698.96000	13.69896	14,318,770	14.28		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			2,993.60000	2.99360	3,337,850	10.85		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.53	Put			2,588.78000	2.58878	2,299,660	10.85		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			3,721.30000	3.72130	4,109,130	11.04		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			2,066.03000	2.06603	1,820,490	11.04		0.00	0	
R2035 On 04/08/2022 Bond Future	9.53	Call			556.00000	0.55600	668,960	9.58		0.00	0	40
R2035 On 04/08/2022 Bond Future	9.53	Put			6,799.04000	6.79904	6,278,630	9.58		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			1,081.76000	1.08176	1,262,620	10.05		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.84	Put			5,190.98000	5.19098	4,738,470	10.05		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Call			10,423.26000	10.42326	10,994,040	13.22		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			414.62000	0.41462	352,030	13.22		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.64	Call			3,384.81000	3.38481	3,753,450	10.95		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			2,289.12000	2.28912	2,024,390	10.95		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.72	Call			3,683.14000	3.68314	4,068,880	11.03		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			2,089.80000	2.08980	1,842,170	11.03		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			3,759.37000	3.75937	4,149,290	11.05		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			2,042.24000	2.04224	1,798,790	11.05		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			5,401.84000	5.40184	5,863,120	11.59		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			1,320.02000	1.32002	1,147,930	11.59		0.00	0	10
R2035 On 03/11/2022 Bond Future	10.57	Put			3,392.61000	3.39261	3,078,910	10.62		0.00	0	50
R2035 On 03/11/2022 Bond Future	10.99	Call			4,594.80000	4.59480	5,000,590	10.96		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			2,291.97000	2.29197	2,055,770	10.96		0.00	0	50
R2035 On 03/11/2022 Bond Future	11.14	Put			1,992.65000	1.99265	1,780,940	11.13		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			5,226.63000	5.22663	5,658,480	11.14		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			1,974.01000	1.97401	1,763,870	11.14		0.00	0	
R2035 On 03/11/2022 Bond Future	9.82	Call			1,181.07000	1.18107	1,357,280	9.80		0.00	0	50
R2035 On 03/11/2022 Bond Future	9.82	Put			6,302.87000	6.30287	5,837,090	9.80		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			3,129.35000	3.12935	3,457,640	10.62		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			5,145.88000	5.14588	5,574,590	11.12		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			2,011.17000	2.01117	1,797,890	11.12		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			5,186.34000	5.18634	5,616,620	11.13		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			3,414.85000	3.41485	3,737,970	10.39		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			4,125.58000	4.12558	3,797,500	10.39		0.00	0	50
R2035 On 02/02/2023 Bond Future	10.86	Call			4,038.68000	4.03868	4,395,070	10.53		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			3,536.01000	3.53601	3,241,200	10.53		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			4,103.70000	4.10370	4,463,340	10.54		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			3,480.99000	3.48099	3,189,430	10.54		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			4,716.65000	4.71665	5,104,760	10.68		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035 On 02/02/2023 Bond Future	11.06	Put			3.024.07000	3.02407	2,760,980	10.68		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Call			1,353.25000	1.35325	1,529,760	9.74		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			7,495.65000	7.49565	7,020,960	9.74		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			4,070.95000	4.07095	4,428,970	10.53		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			3,508.23000	3.50823	3,215,050	10.53		0.00	0	
Total R2035 Option										0.00	0	8,58
Total For R2035										9,054,987.34	98	127,46
R2037 On 05/05/2022 Bond Future			10.34440	88.50546	10.43428	87.90522		11.95		0.00	0	84,72
R2037 On 04/08/2022 Bond Future			10.51466	85.41302	10.60806	84.80520		12.09		0.00	0	49,47
R2037 On 03/11/2022 Bond Future			10.65030	86.70504	10.74700	86.08876		11.47		0.00	0	
R2037 On 02/02/2023 Bond Future			10.80480	83.72774	10.90523	83.10258		11.74		0.00	0	
Total R2037 Future										0.00	0	134,13
R2037 On 05/05/2022 Bond Future	11.82	Call			8,692.10000	8.69210	9,254,070	14.16		0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Put			169.90000	0.16990	131,630	14.16		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Call			8,745.58000	8.74558	9,308,220	14.17		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Put			166.56000	0.16656	128,960	14.17		0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Call			8,799.06000	8.79906	9,362,360	14.18		0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Put			163.28000	0.16328	126,340	14.18		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			3,832.52000	3.83252	4,208,820	12.24		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Put			2,035.89000	2.03589	1,804,370	12.24		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			3,871.64000	3.87164	4,249,940	12.25		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Put			2,012.32000	2.01232	1,782,800	12.25		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Call			5,173.48000	5.17348	5,607,880	12.67		0.00	0	1,02
R2037 On 04/08/2022 Bond Future	11.21	Put			1,405.07000	1.40507	1,231,650	12.67		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Call			6,132.45000	6.13245	6,597,950	13.03		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Put			1,107.66000	1.10766	965,340	13.03		0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Call			1,327.15000	1.32715	1,525,670	11.22		0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Put			4,712.07000	4.71207	4,302,770	11.22		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Call			8,680.11000	8.68011	9,202,960	13.95		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Put			611.04000	0.61104	526,070	13.95		0.00	0	1,02
R2037 On 04/08/2022 Bond Future	10.91	Call			3,910.70000	3.91070	4,290,990	12.26		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			1,988.76000	1.98876	1,761,230	12.26		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			1,997.08000	1.99708	1,798,870	12.09		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Call			5,433.54000	5.43354	5,848,730	12.06		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			2,032.85000	2.03285	1,831,760	12.06		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			5,475.32000	5.47532	5,891,950	12.08		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			2,015.02000	2.01502	1,815,370	12.08		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			5,516.92000	5.51692	5,934,990	12.09		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			4,305.19000	4.30519	4,657,760	11.78		0.00	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
R2037	On	02/02/2023	Bond Future	11.05	Put		3,416.00000	3.41600	3,143,410	11.78	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		4,237.97000	4.23797	4,587,420	11.76	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		3,470.79000	3.47079	3,195,080	11.76	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		4,271.36000	4.27136	4,622,370	11.77	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		3,443.14000	3.44314	3,168,990	11.77	0.00	0	
Total R2037 Option											0.00	0	2,25
Total For R2037											0.00	0	136,38
R2040	On	05/05/2022	Bond Future			10.47504	90.65617	10.55449	90.08302	12.59	0.00	0	62,25
R2040	On	04/08/2022	Bond Future			10.64036	87.34165	10.72289	86.76128	12.75	0.00	0	39,52
R2040	On	03/11/2022	Bond Future			10.77227	88.66307	10.85766	88.07467	12.10	0.00	0	
R2040	On	02/02/2023	Bond Future			10.92198	85.46439	11.01061	84.86755	12.41	0.00	0	
Total R2040 Future											0.00	0	101,78
R2040	On	05/05/2022	Bond Future	9.82	Call		351.65000	0.35165	434,230	11.29	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		5,879.35000	5.87935	5,388,780	11.29	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		2,253.76000	2.25376	2,550,840	12.68	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		2,142.54000	2.14254	1,866,470	12.68	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		9,091.41000	9.09141	9,623,060	14.96	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		14.55000	0.01455	10,700	15.78	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put		207.84000	0.20784	166,340	14.96	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		9,147.99000	9.14799	9,680,360	14.97	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		203.81000	0.20381	163,030	14.97	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		9,204.58000	9.20458	9,737,630	14.99	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		199.87000	0.19987	159,770	14.99	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		15,352.54000	15.35254	15,921,840	15.78	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		4,270.44000	4.27044	4,632,330	13.08	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		2,162.84000	2.16284	1,944,360	13.08	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		10,243.52000	10.24352	10,752,590	15.21	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		570.36000	0.57036	499,060	15.21	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Call		488.88000	0.48888	574,920	11.14	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		8,129.19000	8.12919	7,634,860	11.14	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		2,973.34000	2.97334	3,268,930	12.69	0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Put		3,133.71000	3.13371	2,848,930	12.69	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		4,313.84000	4.31384	4,677,580	13.09	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		2,138.96000	2.13896	1,922,330	13.09	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		4,357.17000	4.35717	4,722,760	13.11	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		2,115.10000	2.11510	1,900,320	13.11	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,162.04000	2.16204	1,968,780	12.52	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		5,801.52000	5.80152	6,198,080	12.54	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,142.04000	2.14204	1,950,200	12.54	0.00	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	03/11/2022	Bond Future	11.39	Call		5,713.48000	5.71348	6,107,200	12.51	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,182.21000	2.18221	1,987,530	12.51	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		5,757.45000	5.75745	6,152,590	12.52	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		4,510.85000	4.51085	4,839,850	12.50	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		3,849.23000	3.84923	3,581,390	12.50	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		4,546.69000	4.54669	4,877,180	12.51	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		3,818.95000	3.81895	3,552,600	12.51	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		4,475.13000	4.47513	4,802,640	12.49	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		3,879.72000	3.87972	3,610,390	12.49	0.00	0	
Total R2040 Option											0.00	0	4,98
Total For R2040											0.00	0	106,76
R2044	On	05/05/2022	Bond Future			10.52759	87.29731	10.61210	86.67378	13.31	5,761,622.46	66	52,86
R2044	On	04/08/2022	Bond Future			10.68443	84.06382	10.77219	83.43236	13.50	0.00	0	21,66
R2044	On	03/11/2022	Bond Future			10.80945	85.33568	10.90019	84.69548	12.81	0.00	0	
R2044	On	02/02/2023	Bond Future			10.95092	82.21316	11.04505	81.56373	13.16	0.00	0	
Total R2044 Future											5,761,622.46	66	74,55
R2044	On	05/05/2022	Bond Future	11.91	Call		8,908.95000	8.90895	9,486,890	15.40	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		213.10000	0.21310	167,510	15.40	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		8,965.75000	8.96575	9,544,490	15.42	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		208.82000	0.20882	164,030	15.42	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		9,022.54000	9.02254	9,602,070	15.43	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		204.62000	0.20462	160,620	15.43	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		4,456.47000	4.45647	4,855,890	13.96	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		2,165.90000	2.16590	1,933,860	13.96	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		4,368.63000	4.36863	4,764,070	13.93	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		2,214.80000	2.21480	1,978,780	13.93	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		4,412.47000	4.41247	4,809,910	13.94	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		2,190.22000	2.19022	1,956,200	13.94	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,300.43000	2.30043	2,084,940	13.26	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		5,728.86000	5.72886	6,155,150	13.27	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,279.05000	2.27905	2,065,140	13.27	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		5,641.01000	5.64101	6,064,140	13.25	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,321.99000	2.32199	2,104,920	13.25	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		5,684.89000	5.68489	6,109,600	13.26	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		4,626.25000	4.62625	4,987,020	13.29	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		3,912.12000	3.91212	3,623,460	13.29	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		4,662.99000	4.66299	5,025,380	13.30	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		3,881.35000	3.88135	3,594,310	13.30	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		4,589.95000	4.58995	4,949,100	13.28	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 02/02/2023 Bond Future	11.14	Put			3,943.42000	3.94342	3,653,140	13.28		0.00	0	
Total R2044 Option										0.00	0	
Total For R2044										5,761,622.46	66	74,53
R2048 On 05/05/2022 Bond Future			10.45469	86.53171	10.53911	85.88435		13.80		86,531,710.00	1,000	191,74
R2048 On 04/08/2022 Bond Future			10.60340	87.63157	10.69105	86.97593		13.30		262,894.71	3	6,0
R2048 On 03/11/2022 Bond Future			10.72266	84.55195	10.81329	83.88720		13.29		0.00	0	
R2048 On 02/02/2023 Bond Future			10.85507	85.83469	10.94904	85.16034		12.95		0.00	0	
Total R2048 Future										86,794,604.71	1,003	197,76
R2048 On 05/05/2022 Bond Future	11.79	Call			8,914.21000	8.91421	9,509,890	16.05		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			244.86000	0.24486	193,180	16.05		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			8,972.18000	8.97218	9,568,760	16.06		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			239.92000	0.23992	189,140	16.06		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			9,030.16000	9.03016	9,627,630	16.08		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			235.07000	0.23507	185,180	16.08		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Call			497.14000	0.49714	594,280	11.48		0.00	0	2,40
R2048 On 04/08/2022 Bond Future	9.70	Put			8,462.72000	8.46272	7,904,220	11.48		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Call			2,148.47000	2.14847	2,416,850	12.84		0.00	0	2,40
R2048 On 04/08/2022 Bond Future	10.40	Put			4,360.42000	4.36042	3,973,160	12.84		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			4,385.77000	4.38577	4,793,710	13.57		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			2,286.10000	2.28610	2,038,400	13.57		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			4,430.12000	4.43012	4,840,210	13.58		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			2,259.44000	2.25944	2,013,890	13.58		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			4,474.41000	4.47441	4,886,650	13.59		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			2,232.82000	2.23282	1,989,420	13.59		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			2,438.70000	2.43870	2,212,840	13.96		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			5,901.72000	5.90172	6,342,220	13.98		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			2,417.13000	2.41713	2,192,880	13.98		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			5,947.58000	5.94758	6,389,690	14.00		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			2,395.49000	2.39549	2,172,850	14.00		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			5,855.69000	5.85569	6,294,580	13.96		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			4,754.13000	4.75413	5,129,940	13.00		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			3,970.14000	3.97014	3,671,600	13.00		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			4,792.44000	4.79244	5,169,950	13.01		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			3,938.43000	3.93843	3,641,590	13.01		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			4,830.52000	4.83052	5,209,740	13.02		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			3,906.61000	3.90661	3,611,480	13.02		0.00	0	
Total R2048 Option										0.00	0	4,80
Total For R2048										86,794,604.71	1,003	202,56
R209 On 05/05/2022 Bond Future			10.14067	72.01271	10.23022	71.49378		12.59		0.00	0	21,90

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R209	On	04/08/2022			10.29137	72.95987	10.38410	72.43430		12.14	0.00	0	1,50
R209	On	03/11/2022			10.41791	70.91611	10.51375	70.38329		12.04	0.00	0	40
R209	On	02/02/2023			10.55896	71.96144	10.65821	71.42096		11.74	0.00	0	
Total R209 Future											0.00	0	23,85
R209	On	05/05/2022	9.75	Call			599.94000	0.59994	734,470	11.73	0.00	0	8,50
R209	On	05/05/2022	9.75	Put			3,445.94000	3.44594	3,061,540	11.73	0.00	0	
R209	On	05/05/2022	10.25	Call			1,788.79000	1.78879	2,062,100	12.59	0.00	0	
R209	On	05/05/2022	10.25	Put			1,674.87000	1.67487	1,429,250	12.59	0.00	0	11,00
R209	On	05/05/2022	10.75	Call			3,620.89000	3.62089	4,011,210	13.39	0.00	0	
R209	On	05/05/2022	11.44	Put			199.34000	0.19934	155,920	14.71	0.00	0	
R209	On	05/05/2022	11.45	Call			6,763.95000	6.76395	7,240,200	14.73	0.00	0	
R209	On	05/05/2022	11.45	Put			195.40000	0.19540	152,720	14.73	0.00	0	
R209	On	05/05/2022	10.75	Put			710.91000	0.71091	582,300	13.39	0.00	0	1,00
R209	On	05/05/2022	12.00	Call			9,312.26000	9.31226	9,815,550	15.55	0.00	0	
R209	On	05/05/2022	12.00	Put			63.50000	0.06350	47,860	15.55	0.00	0	12,00
R209	On	05/05/2022	11.43	Call			6,671.32000	6.67132	7,146,060	14.70	0.00	0	
R209	On	05/05/2022	11.43	Put			203.36000	0.20336	159,170	14.70	0.00	0	
R209	On	05/05/2022	11.44	Call			6,717.62000	6.71762	7,193,130	14.71	0.00	0	
R209	On	04/08/2022	10.57	Call			2,986.72000	2.98672	3,295,690	12.22	0.00	0	
R209	On	04/08/2022	10.57	Put			1,949.40000	1.94940	1,732,800	12.22	0.00	0	
R209	On	04/08/2022	10.58	Call			3,019.18000	3.01918	3,329,980	12.23	0.00	0	
R209	On	04/08/2022	10.58	Put			1,926.67000	1.92667	1,711,900	12.23	0.00	0	
R209	On	04/08/2022	10.59	Call			3,051.98000	3.05198	3,364,600	12.24	0.00	0	
R209	On	04/08/2022	10.59	Put			1,904.35000	1.90435	1,691,400	12.24	0.00	0	
R209	On	03/11/2022	11.03	Put			1,789.09000	1.78909	1,612,270	12.64	0.00	0	
R209	On	03/11/2022	9.50	Call			718.06000	0.71806	829,560	10.85	0.00	0	1,00
R209	On	03/11/2022	9.50	Put			6,651.79000	6.65179	6,230,470	10.85	0.00	0	
R209	On	03/11/2022	10.50	Call			2,853.85000	2.85385	3,131,320	12.04	0.00	0	
R209	On	03/11/2022	10.50	Put			2,929.95000	2.92995	2,674,600	12.04	0.00	0	1,00
R209	On	03/11/2022	11.50	Put			1,165.49000	1.16549	1,041,590	13.35	0.00	0	1,00
R209	On	03/11/2022	11.01	Call			4,492.65000	4.49265	4,846,030	12.61	0.00	0	
R209	On	03/11/2022	11.01	Put			1,822.01000	1.82201	1,642,570	12.61	0.00	0	
R209	On	03/11/2022	11.02	Call			4,528.45000	4.52845	4,883,150	12.62	0.00	0	
R209	On	03/11/2022	11.02	Put			1,805.48000	1.80548	1,627,360	12.62	0.00	0	
R209	On	03/11/2022	11.03	Call			4,564.34000	4.56434	4,920,340	12.64	0.00	0	
R209	On	03/11/2022	11.50	Call			6,334.33000	6.33433	6,743,250	13.35	0.00	0	
R209	On	02/02/2023	10.80	Call			3,698.38000	3.69838	4,003,200	11.78	0.00	0	
R209	On	02/02/2023	10.80	Put			2,936.29000	2.93629	2,700,630	11.78	0.00	0	
R209	On	02/02/2023	10.78	Call			3,639.91000	3.63991	3,941,990	11.76	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R209	On	02/02/2023	Bond Future	10.78	Put		2,984.61000	2.98461	2,746,210	11.76	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		3,669.10000	3.66910	3,972,550	11.77	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		2,960.37000	2.96037	2,723,340	11.77	0.00	0	
Total R209 Option											0.00	0	35,62
Total For R209											0.00	0	59,47
R210	On	05/05/2022	Bond Future			215.44766	215.44766	215.42187	215.42187		0.00	0	1,03
R210	On	04/08/2022	Bond Future			218.33344	218.33344	218.30806	218.30806		0.00	0	26
R210	On	03/11/2022	Bond Future			218.74865	218.74865	218.72429	218.72429		0.00	0	
R210	On	02/02/2023	Bond Future			222.01915	222.01915	221.99489	221.99489		0.00	0	
Total R210 Future											0.00	0	1,30
Total For R210											0.00	0	1,30
R213	On	05/05/2022	Bond Future			9.61004	86.05414	9.66923	85.74330	9.66	0.00	0	24,22
R213	On	04/08/2022	Bond Future			9.79416	87.15061	9.85596	86.83586	9.21	0.00	0	
R213	On	03/11/2022	Bond Future			9.94010	84.94571	10.00440	84.62702	9.11	0.00	0	
R213	On	02/02/2023	Bond Future			10.10730	86.23135	10.17446	85.90826	8.93	0.00	0	
Total R213 Future											0.00	0	24,22
R213	On	05/05/2022	Bond Future	10.63	Call		5,133.93000	5.13393	5,402,650	10.79	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		287.10000	0.28710	244,980	10.79	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,177.13000	5.17713	5,446,520	10.80	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		281.76000	0.28176	240,310	10.80	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,220.46000	5.22046	5,490,500	10.82	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		276.60000	0.27660	235,800	10.82	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		2,308.52000	2.30852	2,472,310	9.14	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		2,085.14000	2.08514	1,934,180	9.14	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		2,254.50000	2.25450	2,415,980	9.12	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		2,132.47000	2.13247	1,979,200	9.12	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		2,281.43000	2.28143	2,444,060	9.13	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		2,108.70000	2.10870	1,956,580	9.13	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Put		5,121.25000	5.12125	4,886,510	8.52	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		2,224.39000	2.22439	2,370,990	9.01	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		3,042.29000	3.04229	2,870,200	9.01	0.00	0	47
R213	On	03/11/2022	Bond Future	10.19	Put		2,219.98000	2.21998	2,081,050	9.23	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		3,665.83000	3.66583	3,861,450	9.39	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		1,882.97000	1.88297	1,759,900	9.39	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		881.93000	0.88193	960,470	8.47	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		5,351.53000	5.35153	5,111,380	8.47	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		967.92000	0.96792	1,051,870	8.52	0.00	0	47
R213	On	03/11/2022	Bond Future	10.39	Put		1,848.96000	1.84896	1,727,570	9.40	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		3,759.28000	3.75928	3,957,420	9.41	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 Intern
R213	On	03/11/2022	Bond Future	10.40	Put		1,832.29000	1.83229	1,711,740	9.41		0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		2,568.08000	2.56808	2,728,180	9.10		0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		2,688.83000	2.68883	2,530,240	9.10		0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		3,131.21000	3.13121	3,310,970	9.23		0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		3,696.97000	3.69697	3,893,430	9.40		0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		1,866.03000	1.86603	1,743,800	9.40		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		3,727.94000	3.72794	3,925,240	9.40		0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		2,618.09000	2.61809	2,770,230	8.80		0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		3,412.11000	3.41211	3,241,160	8.80		0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		3,105.53000	3.10553	3,274,160	8.91		0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		2,935.21000	2.93521	2,780,750	8.91		0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		3,156.49000	3.15649	3,326,750	8.92		0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		2,890.51000	2.89051	2,737,680	8.92		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		3,472.34000	3.47234	3,652,200	8.99		0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		2,635.37000	2.63537	2,492,140	8.99		0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		1,038.39000	1.03839	1,120,130	8.27		0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		6,093.57000	6.09357	5,852,220	8.27		0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		3,130.79000	3.13079	3,300,240	8.91		0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		2,912.62000	2.91262	2,758,980	8.91		0.00	0	
Total R213 Option												0.00	0	3,47
Total For R213												0.00	0	27,65
R214	On	05/05/2022	Bond Future			10.45665	68.96049	10.54093	68.45215	13.76		32,825,193.24	476	16,58
R214	On	04/08/2022	Bond Future			10.60737	69.83698	10.69469	69.32212	13.28		0.00	0	1,33
R214	On	03/11/2022	Bond Future			10.72847	67.62173	10.81861	67.09973	13.25		0.00	0	
R214	On	02/02/2023	Bond Future			10.86280	68.64750	10.95607	68.11803	12.93		0.00	0	
Total R214 Future												32,825,193.24	476	17,88
R214	On	05/05/2022	Bond Future	11.73	Call		6,808.92000	6.80892	7,270,900	16.08		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		228.34000	0.22834	181,980	16.08		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		6,855.48000	6.85548	7,318,230	16.09		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		223.93000	0.22393	178,340	16.09		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		6,901.99000	6.90199	7,365,520	16.11		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		219.54000	0.21954	174,730	16.11		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		3,507.57000	3.50757	3,828,440	13.56		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		1,811.06000	1.81106	1,617,070	13.56		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		3,437.70000	3.43770	3,755,190	13.54		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		1,853.95000	1.85395	1,656,580	13.54		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		3,472.47000	3.47247	3,791,660	13.55		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		1,832.31000	1.83231	1,636,640	13.55		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		1,878.56000	1.87856	1,706,140	14.02		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/11/2022	Bond Future	11.36	Call		4,867.51000	4.86751	5,218,320	14.03	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		1,862.01000	1.86201	1,690,820	14.03	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		4,793.77000	4.79377	5,142,110	14.00	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		1,895.47000	1.89547	1,721,810	14.00	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		4,830.49000	4.83049	5,180,070	14.02	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call		3,835.38000	3.83538	4,131,840	13.00	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put		3,141.99000	3.14199	2,908,980	13.00	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call		3,865.91000	3.86591	4,163,690	13.01	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put		3,117.06000	3.11706	2,885,370	13.01	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call		3,805.22000	3.80522	4,100,350	12.99	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put		3,167.35000	3.16735	2,933,010	12.99	0.00	0	
Total R214 Option											0.00	0	
Total For R214											32,825,193.24	476	17,88
Total for Bond											141,162,482.51	1,708	1,202,38
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23 Future											0.00	0	
Total For ES23											0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26 Future											0.00	0	
Total For ES26											0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES42 Future											0.00	0	
Total For ES42											0.00	0	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2025 Future											0.00	0	

Contract 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 I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R213 Future										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			842.02000	842.02000	838.30900	838.30900				0.00	0	98
GOVI On 04/08/2022 GOVI			852.97300	852.97300	849.21600	849.21600				0.00	0	
GOVI On 03/11/2022 GOVI			865.93400	865.93400	862.12800	862.12800				0.00	0	
GOVI On 02/02/2023 GOVI			878.67600	878.67600	874.81500	874.81500				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 05/05/2022 GOVI	788.23	Call			500,790.00000	50.07900	537,900,000			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			500,690.00000	50.06900	537,800,000			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			500,590.00000	50.05900	537,700,000			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			299,360.00000	29.93600	336,930,000			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			299,560.00000	29.95600	337,130,000			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			299,460.00000	29.94600	337,030,000			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			416,980.00000	41.69800	455,040,000			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			417,180.00000	41.71800	455,240,000			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			417,080.00000	41.70800	455,140,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			239,850.00000	23.98500	278,460,000			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			239,750.00000	23.97500	278,360,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		239,950.00000	23.99500	278,560,000		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			827.38100	827.38100	827.62700	827.62700		0.00	0	
AL37	On	04/08/2022	Index Future			838.14400	838.14400	838.39600	838.39600		0.00	0	
AL37	On	03/11/2022	Index Future			850.88000	850.88000	851.14200	851.14200		0.00	0	
AL37	On	02/02/2023	Index Future			863.40000	863.40000	863.66800	863.66800		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	05/05/2022	Index Future			958.07600	958.07600	954.82100	954.82100		0.00	0	
AL7T	On	04/08/2022	Index Future			970.53900	970.53900	967.24400	967.24400		0.00	0	
AL7T	On	03/11/2022	Index Future			985.28600	985.28600	981.95000	981.95000		0.00	0	
AL7T	On	02/02/2023	Index Future			999.78400	999.78400	996.40000	996.40000		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	05/05/2022	Index Future			853.46600	853.46600	849.72700	849.72700		0.00	0	13
ALBI	On	04/08/2022	Index Future			864.56800	864.56800	860.78300	860.78300		0.00	0	9
ALBI	On	03/11/2022	Index Future			877.70500	877.70500	873.87000	873.87000		0.00	0	
ALBI	On	02/02/2023	Index Future			890.62000	890.62000	886.73000	886.73000		0.00	0	
Total ALBI Future											0.00	0	22
Total For ALBI											0.00	0	22
IGOV	On	05/05/2022	Index Future			316.09500	316.09500	315.96800	315.96800		0.00	0	49
IGOV	On	04/08/2022	Index Future			320.28400	320.28400	320.15600	320.15600		0.00	0	
IGOV	On	03/11/2022	Index Future			325.22700	325.22700	325.09900	325.09900		0.00	0	
IGOV	On	02/02/2023	Index Future			330.08700	330.08700	329.95800	329.95800		0.00	0	
Total IGOV Future											0.00	0	49
Total For IGOV											0.00	0	49
Total for Index											0.00	0	72
JIBAR F	On	16/02/2022	Jibar Future			4.17500	95.82500	4.16500	95.83500		0.00	0	
JIBAR F	On	16/03/2022	Jibar Future			4.22500	95.77500	4.21500	95.78500		0.00	0	
JIBAR F	On	20/04/2022	Jibar Future			4.55000	95.45000	4.54000	95.46000		0.00	0	
JIBAR F	On	18/05/2022	Jibar Future			4.60000	95.40000	4.59000	95.41000		0.00	0	
JIBAR F	On	15/06/2022	Jibar Future			4.90500	95.09500	4.89500	95.10500		0.00	0	7
JIBAR F	On	20/07/2022	Jibar Future			4.96000	95.04000	4.94000	95.06000		0.00	0	
JIBAR F	On	21/09/2022	Jibar Future			5.31000	94.69000	5.29000	94.71000		0.00	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
JIBAR F On 21/12/2022 Jibar Future			5.85500	94.14500	5.81500	94.18500				0.00	0	6
JIBAR F On 15/03/2023 Jibar Future			6.22000	93.78000	6.18000	93.82000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			6.41500	93.58500	6.37000	93.63000				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			6.61500	93.38500	6.55500	93.44500				0.00	0	7
JIBAR F On 20/12/2023 Jibar Future			6.77000	93.23000	6.75000	93.25000				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 :										141,162,482.51	1,708	1,204,27
ABCPI3 On 07/12/2023 Spot Bond			2.71000	317.01219	2.71000	316.93363				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.91337				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.05208				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.22432	9.65000	101.19811				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			10.75000	92.98303	10.75000	92.95629				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.24054				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.92703				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.10333				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	100.65786				0.00	0	
Total ABFN16 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 ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.76588				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.40630				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.77215				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	101.30739				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.94537				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.87882				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.60658				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.74954				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.69385				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.57987				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.11338				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.71591				0.00	0	500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN35 SPOT										0.00	0	500,000,00
Total For ABFN35										0.00	0	500,000,00
ABFN35 On 07/02/2026 Spot Bond					0.00000	99.97807				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond					0.00000	101.38753				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 23/04/2022 Spot Bond					0.00000	100.24391				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN38 On 16/09/2022 Spot Bond					0.00000	101.03546				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN39 On 16/09/2024 Spot Bond					0.00000	101.24263				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN40 On 16/09/2026 Spot Bond					0.00000	101.14251				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN41 On 16/09/2029 Spot Bond					0.00000	100.45876				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN42 On 14/10/2022 Spot Bond					0.00000	100.39004				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN43 On 14/10/2024 Spot Bond					0.00000	100.40179				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN44 On 14/10/2026 Spot Bond					0.00000	100.41022				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN45 On 24/06/2025 Spot Bond					0.00000	100.73596				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.03603				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.08643				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.82071				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.58567				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.70070				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.48919				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.42792				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.16282				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.40480				0.00	0	1,300,000.00
Total ABJ03 SPOT										0.00	0	1,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For ABJ03										0.00	0	1,300,000,00
ABK12 On 20/05/2022 Spot Bond					0.00000	100.23375				0.00	400,000,000	200,000,00
Total ABK12 SPOT										0.00	400,000,000	200,000,00
Total For ABK12										0.00	400,000,000	200,000,00
ABKI04 On 13/03/2024 Spot Bond			7.02000	7.02000	7.02000	149.55894				0.00	0	365,609,20
Total ABKI04 SPOT										0.00	0	365,609,20
Total For ABKI04										0.00	0	365,609,20
ABKI04 On 13/03/2024 Spot Bond			100.00000	33.77913	100.00000	33.69768				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.77000	2.77000	2.77000	155.34893				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.73000	3.73000	3.73000	206.74906				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.30000	4.30000	4.30000	235.19874				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.88500	6.88500	6.88500	104.42357				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.68500	7.68500	7.68500	112.78393				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.32500	103.50862	5.32500	103.49371				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.41500	105.66616	5.41500	105.65057				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.37500	112.43781	7.37500	112.41531				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.95000	114.97032	7.95000	114.94556				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.85500	109.87859	5.85500	109.86109				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.77000	107.70365	7.77000	107.68097				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	14.75721	100.00000	14.72419				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.03000	320.72243	2.03000	320.64890				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.56000	10.56000	10.56000	101.80266				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.98207				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.95160				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.72023				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.94883				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.94883				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.97478				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL202 On 20/12/2022 Spot Bond					0.00000	100.97478				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	171.05923				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	174.39756				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.90004				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.77741				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.01591				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.24412				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.49755				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.84337				0.00	0	400,000,00
Total AGL02 SPOT										0.00	0	400,000,00
Total For AGL02										0.00	0	400,000,00
AGL03 On 17/05/2025 Spot Bond					0.00000	100.69672				0.00	0	200,000,00
Total AGL03 SPOT										0.00	0	200,000,00
Total For AGL03										0.00	0	200,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	104.41820				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.82939				0.00	0	
Total AGT02 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 AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.41275				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.81911				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.35831				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.37283				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			7.98500	99.65337	7.98500	99.63181				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.39480				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.46794				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.55918				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.30696				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.27541				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.57500	109.43875	6.57500	109.41951				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.19492				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.34440				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.43638				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.35836				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.34466				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.73423				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.34431				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.43627				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.07980				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.40638				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.25235				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.39029				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.35581				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.48225				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.43857				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.26361				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.14873				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.65500	107.98340	7.65500	107.96111				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.07500	104.37798	8.07500	104.35516				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.58000	93.84541	11.58000	93.81622				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.76000	185.99727	5.76000	185.93592				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	99.74320				0.00	200,000,000	100,000,000
Total APF06 SPOT										0.00	200,000,000	100,000,000
Total For APF06										0.00	200,000,000	100,000,000
APF07 On 25/06/2023 Spot Bond					0.00000	100.76559				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.29706				0.00	0	
Total APF09 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 APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.99279				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.07148				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	99.81440				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.14084				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.65000	250.03160	4.65000	249.95655				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.15000	217.28850	5.15000	217.22038				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.60000	197.14285	4.60000	197.08395				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	101.05412				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.74759				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.62000	116.71535	4.62000	116.68032				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.82225				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.83476				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN203 On 20/06/2022 Spot Bond					0.00000	100.91924				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN204 On 24/08/2025 Spot Bond					0.00000	103.68077				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN209 On 29/08/2022 Spot Bond					0.00000	101.20583				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN214 On 20/06/2023 Spot Bond					0.00000	101.05108				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.82617				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	99.98426				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	99.88526				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	99.88792				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	101.03994				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.75507				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	100.89089				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN31(On 20/12/2023 Spot Bond					0.00000	101.31147				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.31500	4.31500	4.31500	108.98041				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			4.80500	4.80500	4.80500	102.79212				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.84325				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.96406				0.00	200,000,000	100,000,000
Total ASN328 SPOT										0.00	200,000,000	100,000,000
Total For ASN328										0.00	200,000,000	100,000,000
ASN33(On 09/05/2024 Spot Bond					0.00000	100.02878				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.20814				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			4.73000	115.10227	4.73000	115.06738				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.90610				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.82219				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.88015				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35(On 20/06/2024 Spot Bond					0.00000	100.86797				0.00	0	
Total ASN354 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 ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.86797				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.21644				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.04333				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.85115				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.88318				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.38564				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.95201				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.95201				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.40488				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.85877				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	99.89689				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.90442				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.85267				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.00516				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	101.06725				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	104.20151				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.77019				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.79508				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.06191				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.55754				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.38751				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.36545				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46: On 17/07/2023 Spot Bond					0.00000	100.36925				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	100.35570				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	105.02035				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.19788				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.23108				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.86396				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.19488				0.00	200,000,000	100,000,000
Total ASN480 SPOT										0.00	200,000,000	100,000,000
Total For ASN480										0.00	200,000,000	100,000,000
ASN48: On 25/08/2025 Spot Bond					0.00000	118.15900				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	104.89400				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.86097				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.84988				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.84988				0.00	0	
Total ASN498 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 ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.83853				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.38000	99.90962	9.38000	99.88446				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.56000	99.75833	8.56000	99.73536				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.11000	98.37989	9.11000	98.35582				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.11000	98.37989	9.11000	98.35582				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	100.39502	9.10000	100.37099				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	100.44667	11.05000	100.41683				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	100.44469	11.00000	100.41499				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.42495	10.50000	100.39656				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.42495	10.50000	100.39656				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.71521				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.22089				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.71407				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	100.42890	10.60000	100.40025				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	102.01965	10.47000	100.39546				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	100.42692	10.55000	100.39841				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.16242				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.30948				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.13264				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.58277				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.82222				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.90334				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.00008				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN58(On 14/03/2022 Spot Bond					0.00000	101.17124				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	102.32063				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2023 Spot Bond			9.22000	100.37419	9.22000	100.34920				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	100.48850				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	100.40725				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	100.25574				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	100.29020				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	101.51432				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	98.75310				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61(On 31/01/2030 Spot Bond					0.00000	100.26809				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61(On 31/03/2022 Spot Bond					0.00000	100.90131				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61(On 06/05/2024 Spot Bond					0.00000	100.13506				0.00	0	
Total ASN613 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 ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.90454				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.70111				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.06198				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.85511				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.56760				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.18656				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.98998				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.09026				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.29669				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.20150				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.12834				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.51513				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.84349				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 11/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.27474				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	99.87762				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.69123				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.77147				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.04305				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.08874				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.56319				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.54927				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.82457				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN69: On 31/01/2030 Spot Bond					0.00000	100.22041				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.25439				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.59457				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.24982				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.93640				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.94402				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.83745				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.03082				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.00188				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	99.86810				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.85571				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.33367				0.00	0	
Total ASN716 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 ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.55846				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.62605				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.05103				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.40042				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.20112				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.24569				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.42389				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.85224				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 18/02/2022 Spot Bond					0.00000	101.16522				0.00	20,000,000,000	10,000,000,000
Total ASN740 SPOT										0.00	20,000,000,000	10,000,000,000
Total For ASN740										0.00	20,000,000,000	10,000,000,000
ASN74: On 22/02/2022 Spot Bond					0.00000	101.19178				0.00	0	
Total ASN741 SPOT										0.00	0	
Total For ASN741										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.89829				0.00	0	500,000,000
Total ASN742 SPOT										0.00	0	500,000,000
Total For ASN742										0.00	0	500,000,000
ASN74: On 20/06/2026 Spot Bond					0.00000	100.91354				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	99.74317				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.23218				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75: On 28/02/2022 Spot Bond					0.00000	101.10710				0.00	0	
Total ASN754 SPOT										0.00	0	
Total For ASN754										0.00	0	
ASN75: On 28/02/2022 Spot Bond					0.00000	101.08003				0.00	0	
Total ASN755 SPOT										0.00	0	
Total For ASN755										0.00	0	
ASN75: On 28/02/2022 Spot Bond					0.00000	101.11751				0.00	0	
Total ASN757 SPOT										0.00	0	
Total For ASN757										0.00	0	
ASN75: On 31/05/2022 Spot Bond					0.00000	101.11422				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN75: On 01/03/2022 Spot Bond					0.00000	101.07199				0.00	0	
Total ASN759 SPOT										0.00	0	
Total For ASN759										0.00	0	
ASN76: On 01/03/2022 Spot Bond					0.00000	101.09253				0.00	0	
Total ASN760 SPOT										0.00	0	
Total For ASN760										0.00	0	
ASN76: On 10/03/2022 Spot Bond					0.00000	100.91622				0.00	0	
Total ASN761 SPOT										0.00	0	
Total For ASN761										0.00	0	
ASN76: On 17/03/2022 Spot Bond					0.00000	100.87013				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN76: On 22/03/2022 Spot Bond					0.00000	100.80662				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN76: On 21/12/2026 Spot Bond					0.00000	101.15447				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.08769				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77: On 22/03/2022 Spot Bond					0.00000	100.82621				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN77: On 29/03/2022 Spot Bond					0.00000	100.71247				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN77: On 05/04/2022 Spot Bond					0.00000	100.54707				0.00	0	
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN77: On 11/04/2022 Spot Bond					0.00000	100.53013				0.00	0	
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN78: On 11/04/2022 Spot Bond					0.00000	100.49499				0.00	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN78: On 11/04/2022 Spot Bond					0.00000	100.47868				0.00	0	
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
ASN78: On 13/04/2022 Spot Bond					0.00000	100.45519				0.00	0	
Total ASN782 SPOT										0.00	0	
Total For ASN782										0.00	0	
ASN78: On 21/12/2026 Spot Bond			8.81384	8.81384	8.81384	108.10138				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN78: On 19/04/2022 Spot Bond					0.00000	100.36628				0.00	0	
Total ASN784 SPOT										0.00	0	
Total For ASN784										0.00	0	
ASN78: On 25/04/2022 Spot Bond					0.00000	100.29584				0.00	0	
Total ASN785 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 ASN785										0.00	0	
ASN78: On 28/04/2022 Spot Bond					0.00000	100.25421				0.00	0	
Total ASN787 SPOT										0.00	0	
Total For ASN787										0.00	0	
ASN78: On 28/04/2022 Spot Bond					0.00000	100.25654				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN79: On 28/04/2022 Spot Bond					0.00000	100.25654				0.00	0	
Total ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.30500	104.19281	4.30500	104.18057				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.67016	9.30000	103.64400				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	101.90312				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.23034				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	99.87550				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.62868				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.71000	101.23665	6.71000	101.21831				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.63620				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	99.95209				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.29446				0.00	200,000,000	100,000,000
Total BAW36 SPOT										0.00	200,000,000	100,000,000
Total For BAW36										0.00	200,000,000	100,000,000
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.37159				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.00505				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.77500	8.77500	8.77500	103.92792				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.17000	11.17000	11.17000	107.81953				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.92134				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.59825				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.85214				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.85247				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.83076				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.19403				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA7ϵ On 31/03/2023 Spot Bond					0.00000	101.83079				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA8ϵ On 30/06/2023 Spot Bond					0.00000	100.85374				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8ϵ On 30/06/2023 Spot Bond					0.00000	101.06620				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA8ϵ On 30/09/2023 Spot Bond					0.00000	101.03502				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8ϵ On 30/09/2023 Spot Bond					0.00000	101.21449				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA8ϵ On 31/01/2023 Spot Bond					0.00000	101.00422				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA8ϵ On 31/12/2023 Spot Bond					0.00000	101.06530				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA8ϵ On 31/03/2023 Spot Bond					0.00000	101.07912				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA8ϵ On 31/03/2024 Spot Bond					0.00000	101.25511				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA8ϵ On 31/03/2024 Spot Bond					0.00000	101.20615				0.00	200,000,000	100,000,000
Total BAYA88 SPOT										0.00	200,000,000	100,000,000
Total For BAYA88										0.00	200,000,000	100,000,000
BAYA8ϵ On 30/06/2024 Spot Bond					0.00000	100.84959				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA9ϵ On 30/06/2024 Spot Bond					0.00000	101.22376				0.00	0	
Total BAYA90 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 BAYA90										0.00	0	
BAYA9 On 30/06/2023 Spot Bond					0.00000	100.97465				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9 On 30/09/2024 Spot Bond					0.00000	101.00476				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9 On 30/09/2024 Spot Bond					0.00000	100.97426				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.21768				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.57178				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	101.24842				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 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	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.21844				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.54186				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	101.27952				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	101.21800				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD030 On 18/04/2028 Spot Bond			8.11500	8.11500	8.11500	102.66021				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.13441				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.56199				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	101.11918				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.00004				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.13006				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.16516				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.52111				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.56500	107.59644	7.56500	107.57437				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.48487				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	101.41255				0.00	0	350,000,00
Total BGL15 SPOT										0.00	0	350,000,00
Total For BGL15										0.00	0	350,000,00
BGL16 On 25/05/2022 Spot Bond					0.00000	101.70631				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL17 On 14/08/2024 Spot Bond					0.00000	104.18780				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.79219				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.78834				0.00	0	5,000,000,00
Total BGL19 SPOT										0.00	0	5,000,000,00
Total For BGL19										0.00	0	5,000,000,00
BGT01 On 12/09/2022 Spot Bond					0.00000	103.76013				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.20978				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.41409				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.31500	107.77193	6.31500	107.75342				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.92785				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.55435				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.42413				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.31984				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	100.25550				0.00	0	
Total BNPP01 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 BNPP01										0.00	0	
BNPP0: On 12/10/2028 Spot Bond					0.00000	100.56074				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0: On 21/02/2023 Spot Bond					0.00000	98.99900				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0: On 05/01/2025 Spot Bond					0.00000	94.85900				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0: On 03/01/2025 Spot Bond					0.00000	65.55500				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0: On 06/07/2026 Spot Bond					0.00000	51.41700				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1: On 18/02/2022 Spot Bond					0.00000	99.94569				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1: On 27/03/2022 Spot Bond					0.00000	100.60045				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BNPP1: On 10/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	150,000,000,00
Total BNPP16 SPOT										0.00	0	150,000,000,00
Total For BNPP16										0.00	0	150,000,000,00
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.66567				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	99.90980				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	99.64929				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.39798				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.69952				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.17331				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.69213				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.16134				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.16730				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	99.91833				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.06722				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.14792				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.73317				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	75,000,000,000	33,000,000,00	
Total BWZJ25 SPOT									10,000,000,000,000.00	75,000,000,000	33,000,000,00	
Total For BWZJ25									10,000,000,000,000.00	75,000,000,000	33,000,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL29 On 30/04/2024 Spot Bond					0.00000	99.31469				0.00	200,000,000	100,000,000
Total CBL29 SPOT										0.00	200,000,000	100,000,000
Total For CBL29										0.00	200,000,000	100,000,000
CBL30 On 02/11/2024 Spot Bond					0.00000	100.19247				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.69000	107.99337	7.69000	107.97098				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.86000	109.87706	7.86000	109.85379				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.46000	111.88483	8.46000	111.85922				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.88000	9.88000	9.88000	101.45256				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.25362				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.64289				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.75836				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.42064				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.44882				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	109.67161	4.77000	107.25700				0.00	0	
Total CLN315 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 CLN315										0.00	0	
CLN315 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	100.67679				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.42500	110.25019	7.42500	110.22798				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	113.29741	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	100.15673				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.28448				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	105.21438				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	103.50768	10.98000	103.47712				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				100.00000	0.00000	111.31500				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	117.91230	6.50000	113.53900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	104.90900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond					0.00000	100.89087				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.00006				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.00006				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.47000	143.97871	5.47000	143.93221				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.91000	142.21532	5.91000	142.16770				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.77500	104.51859	6.77500	104.49929				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	101.09356				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN466 On 28/03/2022 Spot Bond					0.00000	100.84219				0.00	0	
Total CLN466 SPOT										0.00	0	
Total For CLN466										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	100.83419				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	99.86708				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN48 On 28/07/2022 Spot Bond			6.57500	101.59202	6.57500	101.57424				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49 On 28/03/2022 Spot Bond					0.00000	100.82766				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49 On 20/06/2022 Spot Bond					0.00000	101.04192				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49 On 29/08/2022 Spot Bond					0.00000	101.32735				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49 On 04/09/2024 Spot Bond			6.97500	111.66441	6.97500	111.64326				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.87867				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2022 Spot Bond					0.00000	100.54753				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.57973				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.08353				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	100.63950				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	101.18066				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	100.80689				0.00	0	
Total CLN510 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 CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	97.08665				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	104.19370	9.96000	104.16573				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.94047	10.01000	102.91285				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	101.41814				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	101.20647	9.60000	101.18078				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	100.99954				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	101.20527				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	104.02978	9.20000	104.00394				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.84059				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.55149				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	100.90560				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	101.56852				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN53 On 12/03/2023 Spot Bond					0.00000	100.99954				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	100.96721				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.41695				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			9.34000	103.68691	9.34000	103.66077				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	99.57606				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.27557				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	100.49830				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	149.76500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	101.23735				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.37400				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.81000	104.26983	8.81000	104.24540				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN547 On 29/03/2025 Spot Bond			8.86000	107.08009	8.86000	107.05445				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			8.95000	106.41176	8.95000	106.38603				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	313.75551				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 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	
CLN554 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	
CLN556 On 15/11/2023 Spot Bond					0.00000	99.98310				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.00008				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	99.83444				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.55516				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	119.56800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.04923				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	102.51020	10.19000	102.51531				0.00	0	
Total CLN562 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 CLN562										0.00	0	
CLN56: On 12/11/2025 Spot Bond			8.81000	106.86016	8.81000	106.83472				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56: On 08/02/2024 Spot Bond					0.00000	100.10206				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56: On 21/02/2024 Spot Bond					0.00000	99.89591				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56: On 17/01/2024 Spot Bond					0.00000	102.60387				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56: On 04/06/2023 Spot Bond					0.00000	101.14417				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56: On 11/02/2024 Spot Bond					0.00000	100.04640				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57: On 12/11/2025 Spot Bond			9.04000	105.51770	9.04000	105.49193				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57: On 12/11/2025 Spot Bond					0.00000	100.00010				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57: On 11/02/2024 Spot Bond					0.00000	100.04665				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	100.97690				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	101.05857				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.39843				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.69008				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.06364				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	101.16462				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	101.11725				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.35830				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	101.13340				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.12351				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.06986				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.90078				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.88618				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.86333				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59 On 05/12/2026 Spot Bond					0.00000	102.68677				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			3.89000	146.66578	3.89000	118.54910				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.32185				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2022 Spot Bond					0.00000	100.72007				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.32185				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.04952				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.65011				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	100.97617				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.88618				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.88618				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	100.21302				0.00	0	
Total CLN603 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 CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.10992				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.00018				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.96198				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.42998				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.33235				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.73964	9.32000	102.71392				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond					0.00000	100.31366				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.78526				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.09890				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	101.28645				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.54092				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	100.66522				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	102.23210				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	101.34679				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	101.23619				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.26003				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.25918				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.29910				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	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.28099				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.55500	102.71344	6.55500	102.69514				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN626 On 19/08/2025 Spot Bond					0.00000	99.87144				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.05042				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.72500	64.05529	11.72500	84.34263				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	101.29242				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.51000	99.86990	9.51000	99.84469				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	99.87200				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond					0.00000	101.30594				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.68735				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	100.07148				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	101.51499				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.27528				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	99.87256				0.00	0	
Total CLN637 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 CLN637										0.00	0	
CLN63: On 19/02/2023 Spot Bond					0.00000	100.06972				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	99.86133				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64: On 17/10/2023 Spot Bond					0.00000	100.37530				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64: On 21/11/2024 Spot Bond					0.00000	101.28218				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	100.86936				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64: On 29/01/2024 Spot Bond					0.00000	100.49549				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	100.87088				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	100.02316				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64: On 31/05/2026 Spot Bond					0.00000	101.19555				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	99.87256				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65: On 19/11/2022 Spot Bond					0.00000	99.89687				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	99.87256				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	100.79200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.08143				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.67189				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.49968				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.39200				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 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	
CLN662 On 20/12/2024 Spot Bond					0.00000	118.78500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	143.56500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.50907				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.78141				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN667 On 19/08/2025 Spot Bond					0.00000	99.84788				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	103.75778				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.41243				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	101.29158				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	99.85946				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	101.04312				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.49546	147.97792	4.49546	120.22203				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.49546	147.97792	4.49546	120.22281				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	99.85665				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	99.84918				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	99.84918				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.87459				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	101.47829				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.47829				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	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 CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	102.92584				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	101.01410				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.83574				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.85972				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.23949				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	101.02429				0.00	0	15,000,000,00
Total CLN687 SPOT										0.00	0	15,000,000,00
Total For CLN687										0.00	0	15,000,000,00
CLN68 On 21/06/2025 Spot Bond					0.00000	101.02407				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.89705				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.73108				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.89718				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	99.93557				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	88.36976				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.83315				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.09365				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	101.08566				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.04208				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.29006				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.39913				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.94154				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	99.84545				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.96704				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.87594				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.96526				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.21070				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	100.87775				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.00001				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.88193				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.88193				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.88193				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	79.99455				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.87248				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.98226				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.30764				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.04191				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.02462				0.00	0	
Total CLN723 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 CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.80856				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.80856				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.80856				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.82354				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.82354				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.82354				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.54928				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.59906				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.24500				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.88967				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.00033				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	93.36786				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.99009				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.03577				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	111.21700				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	92.00289				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	99.87443				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.89112				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	100.00542				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	97.60300				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.53425				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.49077				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN747 On 21/12/2022 Spot Bond					0.00000	100.89713				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.26055				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 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	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.95844				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.60119				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 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	
CLN753 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	
CLN754 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.30396				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.94045				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
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	

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 CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.50755				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	101.46241				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.51253				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	100.17460				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.27147				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	91.69154				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	100.30396				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.92357				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	100.93411				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	99.92816				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	83.65623				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	90.28735				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.37560				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.27069				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.69000	6.69000	6.69000	117.57540				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.32014				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	101.61073				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.22465				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.22654				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	99.85912				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN782 On 31/01/2027 Spot Bond					0.00000	100.26240				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.23598				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	100.24014				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	100.82163				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	100.77720				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	100.82163				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	101.16917				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	101.03716				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.22637				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.20909				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.12043				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN793 On 05/09/2022 Spot Bond					0.00000	100.06792				0.00	0	
Total CLN793 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For CLN793										0.00	0	
CLN79 On 31/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000,00
Total CLN794 SPOT										0.00	0	20,000,000,00
Total For CLN794										0.00	0	20,000,000,00
CLN81 On 18/04/2028 Spot Bond			8.11500	102.68265	8.11500	102.66021				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.87500	107.64735	7.87500	107.62451				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.08000	106.44800	10.08000	106.41923				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.86500	108.86211	6.86500	108.84193				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.41000	105.17224	7.41000	105.15122				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.87000	96.62505	11.87000	96.59445				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			10.46000	97.31040	10.46000	97.28315				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.77500	9.77500	9.77500	105.43193				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.38417				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.26498				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	99.89483				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.91395				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.21000	9.21000	9.21000	105.41819				0.00	0	22,806,60
Total DSY03 SPOT										0.00	0	22,806,60
Total For DSY03										0.00	0	22,806,60
DSY04 On 21/08/2026 Spot Bond					0.00000	100.28779				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	99.88661				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.80500	107.80354	6.80500	107.78393				0.00	0	1,502,900,00
Total DV23 SPOT										0.00	0	1,502,900,00
Total For DV23										0.00	0	1,502,900,00
DV23/R On 27/02/2023 Spot Bond			100.00000	53.56468	100.00000	53.44677				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	53.56468	100.00000	53.44677				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.35500	104.20894	7.35500	104.18848				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	99.92289	9.69000	99.89720				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.92289	9.69000	99.89720				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			9.51500	99.94240	9.51500	99.91673				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.68500	92.47570	11.68500	92.44717				0.00	0	270,000,00
Total DV29 SPOT										0.00	0	270,000,00
Total For DV29										0.00	0	270,000,00
DV29/R On 18/02/2029 Spot Bond			10.10000	99.91971	10.10000	99.89296				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.91971	10.10000	99.89296				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.74356				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	101.27920				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22i On 24/10/2022 Spot Bond					0.00000	100.35747				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.78860				0.00	0	500,000,00
Total DVF24 SPOT										0.00	0	500,000,00
Total For DVF24										0.00	0	500,000,00
DVF25 On 02/04/2024 Spot Bond					0.00000	98.77898				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.61610				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.20362				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.01421				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB2i On 31/05/2024 Spot Bond					0.00000	99.43127				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	101.50629				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.19640				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB21 On 31/01/2025 Spot Bond					0.00000	96.81225				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	100.20726				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.14962				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	99.87334				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC21 On 15/12/2026 Spot Bond					0.00000	101.07260				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC21 On 15/12/2028 Spot Bond					0.00000	101.11406				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN22 On 14/03/2022 Spot Bond			4.70000	104.51164	4.70000	104.49824				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.88500	110.05463	6.88500	110.03406				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.91000	115.03370	4.91000	114.99829				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.62000	103.38729	4.62000	103.35626				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	138.53415	2.25000	138.50149				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.95500	150.18331	3.95500	150.14094				0.00	0	
Total EL28 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 EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.88200	136.94108	3.88200	136.90274				0.00	0	100,000,00
Total EL29 SPOT										0.00	0	100,000,00
Total For EL29										0.00	0	100,000,00
EL30 On 29/07/2030 Spot Bond			3.92500	132.19993	3.92500	132.16275				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.60000	116.91943	4.60000	116.88447				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.59000	105.42356	4.59000	105.39201				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	138.53415	2.25000	138.50149				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	170.39890				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	167.66379				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	129.89701				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	128.88662				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	126.62908				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	117.66974				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	118.69851				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 15/04/2024 Spot Bond					0.00000	113.78201				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	115.66888				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	95.70114				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.51000	103.88722	9.51000	103.86055				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.40000	11.40000	11.40000	96.52969				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.45000	11.45000	11.45000	101.27302				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.61000	9.61000	9.61000	102.50319				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.61000	9.61000	9.61000	103.16004				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.41000	11.41000	11.41000	74.47343				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EMM08 On 18/06/2030 Spot Bond			10.73000	10.73000	10.73000	101.46941				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.41000	11.41000	11.41000	95.61722				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.12979				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.02350				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.96485				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.93933				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.10964				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.20304				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.25375				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.08936				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	100.93071				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.05712				0.00	0	
Total EPFC50 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 EPFC50										0.00	0	
EQT00: On 03/06/2022 Spot Bond					0.00000	101.07655				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.10641				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.38447				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.23470				0.00	200,000,000	100,000,00
Total EQT005 SPOT										0.00	200,000,000	100,000,00
Total For EQT005										0.00	200,000,000	100,000,00
EQT00: On 30/10/2023 Spot Bond					0.00000	100.21929				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.79941				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.50079				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00: On 11/11/2022 Spot Bond					0.00000	100.07213				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	100.00006				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B: On 17/05/2022 Spot Bond					0.00000	99.95411				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	99.95608				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C: On 17/05/2022 Spot Bond					0.00000	99.95091				0.00	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 ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	99.95567				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.95366				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	99.95676				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.95769				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.95166				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.20500	103.99341	6.20500	103.97587				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.56768	10.00000	100.54058				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.61000	100.32400	8.61000	100.30077			1,064,430,192,000.00	123,627,200	2,845,065,100	
Total ES26 SPOT									1,064,430,192,000.00	123,627,200	2,845,065,100	
Total For ES26									1,064,430,192,000.00	123,627,200	2,845,065,100	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.91865	7.85000	102.89688			0.00	0	0	
Total ES26/R186 SPOT									0.00	0	0	
Total For ES26/R186									0.00	0	0	
ES33 On 15/09/2033 Spot Bond			10.95000	80.82022	11.03500	80.33568			1,419,551,430,000.00	129,639,400	7,729,768,300	
Total ES33 SPOT									1,419,551,430,000.00	129,639,400	7,729,768,300	
Total For ES33									1,419,551,430,000.00	129,639,400	7,729,768,300	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.16083	7.50000	103.13985			0.00	0	0	
Total ES33/R209 SPOT									0.00	0	0	
Total For ES33/R209									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
ES42 On 25/04/2042 Spot Bond			11.39000	79.94851	11.47000	79.41714			7,750,384,728,000.00	680,455,200	2,564,219,70
Total ES42 SPOT									7,750,384,728,000.00	680,455,200	2,564,219,70
Total For ES42									7,750,384,728,000.00	680,455,200	2,564,219,70
ES42/R On 25/04/2042 Spot Bond			8.50000	102.61789	8.50000	102.59442			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	101.00998			0.00	200,000,000	100,000,00
Total EXX04 SPOT									0.00	200,000,000	100,000,00
Total For EXX04									0.00	200,000,000	100,000,00
EXX05 On 13/06/2024 Spot Bond					0.00000	101.77128			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.90609			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.04614			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.89311			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.08267			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.98431			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.22163			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.98131			0.00	0	
Total FIFB19 SPOT									0.00	0	
Total For FIFB19									0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	99.89649			0.00	0	
Total FIFC36 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.11942				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.12702				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	103.60825				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.19752				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.44366				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	105.76868				0.00	450,000,000	700,000,000
Total FRB25 SPOT										0.00	450,000,000	700,000,000
Total For FRB25										0.00	450,000,000	700,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.78180				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.19000	109.17025	8.19000	109.14617				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.68449				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.28238				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.11000	102.80434	8.11000	102.78189				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	99.84130				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.49000	318.20636	2.49000	318.12941			3,237,000,000,000.00	1,300,000,000	600,000,000	
Total FRBI23 SPOT									3,237,000,000,000.00	1,300,000,000	600,000,000	
Total For FRBI23									3,237,000,000,000.00	1,300,000,000	600,000,000	
FRBI25 On 31/01/2025 Spot Bond			2.77500	2.77500	2.77500	155.32681			0.00	0	0	
Total FRBI25 SPOT									0.00	0	0	
Total For FRBI25									0.00	0	0	
FRBI28 On 31/03/2028 Spot Bond			3.79000	206.12237	3.79000	206.06529			0.00	0	0	
Total FRBI28 SPOT									0.00	0	0	
Total For FRBI28									0.00	0	0	
FRBI29 On 31/03/2029 Spot Bond			4.26000	4.26000	4.26000	109.36857			0.00	0	0	
Total FRBI29 SPOT									0.00	0	0	
Total For FRBI29									0.00	0	0	
FRBI33 On 07/12/2033 Spot Bond			4.75000	4.75000	4.75000	225.46787			2,090,000,000,000.00	440,000,000	220,000,000	
Total FRBI33 SPOT									2,090,000,000,000.00	440,000,000	220,000,000	
Total For FRBI33									2,090,000,000,000.00	440,000,000	220,000,000	
FRBI46 On 31/03/2046 Spot Bond			4.82000	101.82142	4.82000	101.79040			0.00	0	0	
Total FRBI46 SPOT									0.00	0	0	
Total For FRBI46									0.00	0	0	
FRBI50 On 31/12/2050 Spot Bond			4.81000	102.21498	4.81000	102.18379			0.00	0	0	
Total FRBI50 SPOT									0.00	0	0	
Total For FRBI50									0.00	0	0	
FRBZ02 On 28/10/2024 Spot Bond			7.10000	7.10000	7.10000	82.99332			0.00	0	0	
Total FRBZ02 SPOT									0.00	0	0	
Total For FRBZ02									0.00	0	0	
FRBZ03 On 10/12/2024 Spot Bond			7.15000	7.15000	7.15000	82.21671			0.00	0	0	
Total FRBZ03 SPOT									0.00	0	0	
Total For FRBZ03									0.00	0	0	
FRC169 On 31/01/2025 Spot Bond			4.07000	4.07000	4.07000	149.72253			0.00	0	0	
Total FRC169 SPOT									0.00	0	0	
Total For FRC169									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
FRC171 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	94.87671				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 14/03/2022 Spot Bond					0.00000	100.98540				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	101.95327				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.32511				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27 On 30/01/2023 Spot Bond					0.00000	100.23104				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	100.38866				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27 On 21/11/2022 Spot Bond					0.00000	101.28685				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	100.99003				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	116.60007				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28 On 11/11/2024 Spot Bond					0.00000	100.06258				0.00	0	
Total FRC284 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 FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.89713				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	114.49064				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.86342				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.37525				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.00010				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.00011				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.25563				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.56458				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	101.96812				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.46559				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.00021				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	101.11516				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306: On 31/05/2024 Spot Bond					0.00000	102.72086				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308: On 20/06/2024 Spot Bond					0.00000	100.84508				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309: On 20/12/2024 Spot Bond					0.00000	100.97163				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310: On 20/06/2024 Spot Bond					0.00000	101.06618				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313: On 13/10/2026 Spot Bond					0.00000	100.96658				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315: On 15/09/2033 Spot Bond					0.00000	101.03980				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316: On 31/07/2034 Spot Bond					0.00000	100.23388				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317: On 20/12/2024 Spot Bond					0.00000	100.95943				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318: On 20/12/2026 Spot Bond					0.00000	101.06597				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319: On 20/12/2024 Spot Bond					0.00000	101.21535				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323: On 20/06/2026 Spot Bond					0.00000	100.98212				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC321 On 02/04/2024 Spot Bond					0.00000	100.60439				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	101.63724				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.62611				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	101.15894				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.11073				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.38059				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 31/05/2024 Spot Bond					0.00000	101.75800				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC332 On 25/04/2023 Spot Bond					0.00000	102.06476				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC333 On 07/12/2023 Spot Bond					0.00000	101.42952				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	101.66583				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	101.26101				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	100.86710				0.00	0	
Total FRC343 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 FRC343										0.00	0	
FRC34: On 15/10/2022 Spot Bond					0.00000	100.41101				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.14500				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	101.63450				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.41500				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.31851				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2022 Spot Bond					0.00000	100.27614				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	101.32028				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	100.54473				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.32361				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	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.40481				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.33863				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.33981				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC359 On 14/11/2022 Spot Bond					0.00000	100.18058				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.40518				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC361 On 31/01/2024 Spot Bond					0.00000	100.23924				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC362 On 31/03/2022 Spot Bond					0.00000	100.67521				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC363 On 01/08/2026 Spot Bond					0.00000	100.07504				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC364 On 28/02/2024 Spot Bond					0.00000	101.76285				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC365 On 31/08/2024 Spot Bond					0.00000	102.05556				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	101.44435				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC368 On 31/05/2024 Spot Bond					0.00000	101.41577				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	102.49084				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37: On 20/06/2026 Spot Bond					0.00000	102.49828				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.31963				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.31800				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.56654				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.67914				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	103.37884				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	103.35904				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.87852				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.03563				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	100.99742				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 24/03/2022 Spot Bond					0.00000	100.78399				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC38: On 28/04/2022 Spot Bond					0.00000	100.27589				0.00	0	
Total FRC383 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 FRC383										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.30000	107.88269	4.30000	107.85126				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.47000	118.95831	4.47000	118.92309				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.33921				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.08883				0.00	12,000,000,000	3,000,000,00
Total FRJ22 SPOT										0.00	12,000,000,000	3,000,000,00
Total For FRJ22										0.00	12,000,000,000	3,000,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.30341				0.00	0	180,000,00
Total FRJ23 SPOT										0.00	0	180,000,00
Total For FRJ23										0.00	0	180,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.61651				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.65630				0.00	0	120,000,00
Total FRJ25 SPOT										0.00	0	120,000,00
Total For FRJ25										0.00	0	120,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.79664				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.97050				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.77010				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.83559				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.78328				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			3.99800	3.99800	3.99800	110.97718				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.44000	4.44000	4.44000	119.37773				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.87279				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.24680				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.58000	117.30857	4.58000	117.27347				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.60000	228.72545	4.60000	228.65709				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.72000	115.24781	4.72000	115.21291				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.63000	4.63000	4.63000	228.01494				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.62000	151.68369	3.62000	151.64228				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	131.21890	3.70500	131.18276				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.52000	118.20505	4.52000	118.16989				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12(On 07/12/2033 Spot Bond			4.75000	225.53621	4.75000	225.46787				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12(On 07/12/2033 Spot Bond			4.80000	224.48493	4.80000	224.41665				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12(On 31/01/2025 Spot Bond			3.15000	123.27079	3.15000	153.67867				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12(On 07/12/2033 Spot Bond			4.83000	223.85701	4.83000	223.78874				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12(On 31/01/2038 Spot Bond			4.72000	115.24781	4.72000	115.21291				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12(On 31/03/2028 Spot Bond			4.41000	199.20811	4.41000	199.14959				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12(On 31/01/2038 Spot Bond			5.47000	104.91310	5.47000	104.87921				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12(On 31/03/2028 Spot Bond			4.30000	200.41514	4.30000	200.35687				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13(On 31/03/2028 Spot Bond			4.36000	199.75572	4.36000	199.69730				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13(On 07/12/2033 Spot Bond			5.34000	213.49800	5.34000	213.42996				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13(On 31/01/2038 Spot Bond			5.42000	105.56673	5.42000	105.53277				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13(On 31/01/2038 Spot Bond			4.72000	4.72000	4.72000	115.21291				0.00	0	
Total FRS135 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 FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.70000	115.53956	4.70000	115.50464				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.17000	201.85249	4.17000	201.79451				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.11000	218.09679	5.11000	218.02864				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.30000	200.41514	4.30000	200.35687				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.30000	200.41514	4.30000	200.35687				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.70100	207.13737	3.70100	207.08050				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.92000	150.40151	3.92000	150.35922				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.65000	196.60345	4.65000	196.54445				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.69000	196.17318	4.69000	196.11408				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.89000	150.52914	3.89000	150.48694				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.16500	201.90802	4.16500	201.85003				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.70000	4.70000	4.70000	196.00665				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	6.16587				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.38290				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	100.42474				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	100.87857				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	100.80202				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	204.37107				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	149.40481				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	188.56402				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	64.54807				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	100.10517				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS19(On 05/08/2025 Spot Bond					0.00000	100.11943				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20(On 12/08/2025 Spot Bond					0.00000	100.00015				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20(On 06/08/2025 Spot Bond					0.00000	101.26335				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	100.45821				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	99.93949				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21(On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS21(On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS21(On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22(On 20/12/2024 Spot Bond					0.00000	100.76111				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22(On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 06/07/2022 Spot Bond					0.00000	101.09706				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
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	100.86710				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	100.37906				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	99.99982				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23: On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23: On 31/03/2032 Spot Bond					0.00000	105.03712				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23: On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	112.43469				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	103.85541				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	101.66598				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	75.48257				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.70766				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	116.70834				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.62220				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	102.50787				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	101.05352				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS258 On 23/01/2024 Spot Bond					0.00000	114.30693				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS259 On 24/03/2022 Spot Bond					0.00000	101.66716				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	101.13771				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	101.51209				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS263 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS264 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS266 On 31/03/2032 Spot Bond					0.00000	100.80693				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	115.60588				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.81311				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	

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 FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond					0.00000	112.06013				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	101.02582				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond					0.00000	107.09827				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.80815				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 18/08/2022 Spot Bond					0.00000	99.93901				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS27 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	101.02072				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.20849				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.56612				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.85832				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.28500	9.28500	9.28500	105.73581				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.28500	9.28500	9.28500	105.73581				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.27003				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 14/02/2022 Spot Bond					0.00000	101.90174				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS287 On 13/11/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			10.63900	10.63900	10.63900	93.85930				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 03/03/2022 Spot Bond					0.00000	100.97340				0.00	0	
Total FRS290 SPOT										0.00	0	
Total For FRS290										0.00	0	
FRS290 On 12/02/2024 Spot Bond					0.00000	97.05794				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	
FRS293 On 28/04/2022 Spot Bond					0.00000	100.25002				0.00	0	
Total FRS294 SPOT										0.00	0	
Total For FRS294										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.29000	2.29000	2.29000	319.22162				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS37 On 07/12/2023 Spot Bond			2.02000	320.77742	2.02000	320.70395				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.03000	2.03000	2.03000	320.64890				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.15844				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.42000	111.37411	4.42000	111.34130				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.12000	74.78684	4.12000	117.48270				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.04000	3.04000	3.04000	154.15996				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.32000	3.32000	3.32000	152.93837				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.09000	3.09000	3.09000	314.88211				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.02500	6.02500	6.02500	105.28309				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.02000	111.33954	7.02000	111.31844				0.00	0	180,000,00
Total FRX24 SPOT										0.00	0	180,000,00
Total For FRX24										0.00	0	180,000,00
FRX25 On 26/07/2025 Spot Bond			7.52000	107.18833	7.52000	107.16647				0.00	0	344,730,80
Total FRX25 SPOT										0.00	0	344,730,80
Total For FRX25										0.00	0	344,730,80
FRX26 On 01/10/2026 Spot Bond			7.80000	110.05293	7.80000	110.02981			141,042,720,000.00		18,082,400	3,885,764,30
Total FRX26 SPOT									141,042,720,000.00		18,082,400	3,885,764,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRX26										141,042,720,000.00	18,082,400	3,885,764,30
FRX27 On 07/03/2027 Spot Bond			7.97000	113.61320	7.97000	113.58867				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			8.12000	110.43314	8.12000	110.40885				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.86000	105.40254	8.86000	105.37730				0.00	0	2,286,182,70
Total FRX30 SPOT										0.00	0	2,286,182,70
Total For FRX30										0.00	0	2,286,182,70
FRX31 On 21/02/2031 Spot Bond			9.04000	107.38743	9.04000	107.36163				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			9.24000	112.26664	9.24000	112.23878				0.00	0	396,726,90
Total FRX32 SPOT										0.00	0	396,726,90
Total For FRX32										0.00	0	396,726,90
FRX45 On 14/04/2045 Spot Bond			10.80500	79.01141	10.80500	78.98857				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	101.06838				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.38537				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.20180				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.14428				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.18336				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.19486				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.26471				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	100.28029				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.30071				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.31090				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	99.94571				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.19795				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	101.30200				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.21796				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.18101				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.15464				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.62538				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRL35 On 12/06/2029 Spot Bond			3.86000	114.43199	3.86000	114.40008				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.58277				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.45400	109.11185	6.45400	109.09282				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	101.00499				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.22465				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.71000	109.60957	6.71000	109.58970				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.39134				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.18835				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.94326				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.47350				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.06494				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.35325				0.00	200,000,000	100,000,000
Total GRT27 SPOT										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT27										0.00	200,000,000	100,000,000
GRT29 On 10/12/2023 Spot Bond					0.00000	100.66446				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	99.61981				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.10627				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.10848				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.04518				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.12241				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.61307				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.64795				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.20898				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.32988				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.49967				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	99.89463				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.60886				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.27008				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.64963				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.63586				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.82486				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	102.17452				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.00013				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.82231				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.59316				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	101.06008				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.20110				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	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
HILB09 On 29/03/2025 Spot Bond					0.00000	99.40300				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.81462				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.11961				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.01499				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.69333				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.65032				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.63811				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.62000	317.50000	2.62000	317.42210				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.98000	2.98000	2.98000	322.46371				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.18000	105.84645	10.18000	105.81789				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.64000	80.58266	4.64000	107.31531				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			10.90500	89.24011	10.90500	89.21393			398,756,592,000.00		36,566,400	4,111,917,800.00
Total HWAY34 SPOT									398,756,592,000.00		36,566,400	4,111,917,800.00

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 HWAY34									398,756,592,000.00	36,566,400	4,111,917,80
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.56982	100.00000	9.54840			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.07500	87.75789	11.07500	87.73176			0.00	0	7,040,000,00
Total HWAY35 SPOT									0.00	0	7,040,000,00
Total For HWAY35									0.00	0	7,040,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.56776	100.00000	9.54634			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	100.46029			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	100.30488			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	101.11684			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.47000	156.72070	2.47000	156.68281			292,979,513,866,000.00	118,615,187,800	352,334,639,80
Total I2025 SPOT									12,979,513,866,000.00	118,615,187,800	352,334,639,80
Total For I2025									12,979,513,866,000.00	118,615,187,800	352,334,639,80
I2029 On 31/03/2029 Spot Bond			3.34000	116.12917	3.39000	115.72089			403,115,956,000,000.00	120,693,400,000	286,894,345,70
Total I2029 SPOT									13,115,956,000,000.00	120,693,400,000	286,894,345,70
Total For I2029									13,115,956,000,000.00	120,693,400,000	286,894,345,70
I2033 On 28/02/2033 Spot Bond			3.77000	113.49978	3.80000	113.14166			90,999,811,370,000.00	24,137,881,000	285,845,181,30
Total I2033 SPOT									10,999,811,370,000.00	24,137,881,000	285,845,181,30
Total For I2033									10,999,811,370,000.00	24,137,881,000	285,845,181,30
I2038 On 31/01/2038 Spot Bond			3.80000	129.61829	3.82000	129.24824			130,085,143,500,000.00	34,232,932,500	344,048,860,00
Total I2038 SPOT									10,085,143,500,000.00	34,232,932,500	344,048,860,00
Total For I2038									10,085,143,500,000.00	34,232,932,500	344,048,860,00
I2046 On 31/03/2046 Spot Bond			3.84000	119.65333	3.82000	120.02413			163,472,640,000,000.00	42,571,000,000	366,388,695,40
Total I2046 SPOT									13,472,640,000,000.00	42,571,000,000	366,388,695,40
Total For I2046									13,472,640,000,000.00	42,571,000,000	366,388,695,40
I2050 On 31/12/2050 Spot Bond			3.82000	122.64403	3.81000	122.84276			102,233,896,000,000.00	26,762,800,000	350,662,381,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2050 SPOT										12,233,896,000,000.00	26,762,800,000	350,662,381,20
Total For I2050										12,233,896,000,000.00	26,762,800,000	350,662,381,20
IBG01 On 07/02/2025 Spot Bond					0.00000	100.10140				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.10511				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL101 On 24/05/2022 Spot Bond			6.29000	6.29000	6.29000	102.78395				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.46237				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.75000	316.79570	2.75000	316.71688				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	99.89876				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.37095				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.18625				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.45979				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	101.09949				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL130 On 22/07/2022 Spot Bond					0.00000	100.31963				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.00013				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	101.00698				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.47928				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.87656				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.37442				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.06639				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.99990				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	99.90304				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	99.91579				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.86039				0.00	0	3,000,000,00
Total IBL145 SPOT										0.00	0	3,000,000,00
Total For IBL145										0.00	0	3,000,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.65004				0.00	0	
Total IBL147 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 IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.04149				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.08578				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	99.90542				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.27297				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.03234				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.17256				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	99.93189				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.50768				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.42247				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	99.98654				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	99.94294				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.32067				0.00	1,600,000,000	800,000,000
Total IBL177 SPOT										0.00	1,600,000,000	800,000,000
Total For IBL177										0.00	1,600,000,000	800,000,000
IBL178 On 19/07/2026 Spot Bond					0.00000	100.33299				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.11342				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.15225				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.89509				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.92663				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.47224				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.35648				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.11234				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.09790				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.04990				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL200 On 02/12/2024 Spot Bond					0.00000	101.01110				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.04650				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.84068				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.14550				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.09086				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.90860				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.03621				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.19148				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.21509				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.99500	105.94788	6.99500	105.92808				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.36500	105.74923	5.36500	105.73377				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.71860				0.00	0	
Total IBL98 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 IBL98										0.00	0	
IDCG0f On 24/11/2024 Spot Bond			8.63500	104.37735	8.63500	104.35298				0.00	0	250,000,00
Total IDCG06 SPOT										0.00	0	250,000,00
Total For IDCG06										0.00	0	250,000,00
IDCG0f On 13/05/2030 Spot Bond			10.00000	109.93789	10.00000	110.17988				0.00	0	120,000,00
Total IDCG08 SPOT										0.00	0	120,000,00
Total For IDCG08										0.00	0	120,000,00
IDCG11 On 05/12/2026 Spot Bond			9.23000	108.08860	9.23000	108.06181				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG1c On 26/04/2023 Spot Bond					0.00000	99.62038				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG1e On 12/11/2023 Spot Bond					0.00000	99.13840				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG1f On 12/11/2025 Spot Bond					0.00000	98.68631				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.09558				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG1g On 12/03/2022 Spot Bond					0.00000	100.87913				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG1h On 12/03/2024 Spot Bond					0.00000	99.79561				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG2i On 18/12/2022 Spot Bond					0.00000	100.77927				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG2j On 18/12/2024 Spot Bond					0.00000	99.61540				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG2k On 29/01/2027 Spot Bond					0.00000	96.24959				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.91284				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.96000	103.46929	7.96000	103.44710				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	102.96920				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.87913				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.60354				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	98.29073				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	103.56206				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.42323				0.00	0	1,500,000,00
Total INLV09 SPOT										0.00	0	1,500,000,00
Total For INLV09										0.00	0	1,500,000,00
INLV10 On 06/03/2027 Spot Bond					0.00000	101.50625				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.86573				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF19 On 22/12/2022 Spot Bond					0.00000	100.82166				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.86919				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	101.04867				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.11362				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.38599				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.02327				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.02440				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.66128				0.00	340,000,000	170,000,000
Total IPF30 SPOT										0.00	340,000,000	170,000,000
Total For IPF30										0.00	340,000,000	170,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	99.34360				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.63211				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.95648				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC36 On 10/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IPFC36 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 IPFC36										0.00	0	
IPFC37 On 10/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	35,000,000,00
Total IPFC37 SPOT										0.00	0	35,000,000,00
Total For IPFC37										0.00	0	35,000,000,00
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.90075				0.00	0	570,000,00
Total IPFG01 SPOT										0.00	0	570,000,00
Total For IPFG01										0.00	0	570,000,00
IV019 On 31/03/2028 Spot Bond			5.06000	192.24400	5.06000	192.18418				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.29354				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	102.05347				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.22906				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.96000	193.29693	4.96000	193.23730				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	99.96357				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	100.77809				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.46918				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.45468				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.16795				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.43232				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	101.02505				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.93513				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.08641				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.71742				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.55513				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.04214				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	101.05945				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC184 On 30/03/2022 Spot Bond					0.00000	100.90260				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.12417	7.40000	101.10399				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.76990				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	99.95175				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.77135				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.31643	7.23000	100.29720				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.00017				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	101.16255				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	103.45289	7.45000	103.43199				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.23717				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	105.23379	3.91012	105.24385				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.42628				0.00	0	
Total IVC203 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 IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	99.94292				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.18951				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.88500	6.88500	6.88500	100.69319				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC207 On 17/02/2022 Spot Bond					0.00000	101.04110				0.00	0	
Total IVC207 SPOT										0.00	0	
Total For IVC207										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.04240				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.65570				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	99.81746				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	99.73250				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	99.64374				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	99.55813				0.00	0	30,000,000.00
Total IVZ080 SPOT										0.00	0	30,000,000.00
Total For IVZ080										0.00	0	30,000,000.00
IVZ081 On 07/04/2022 Spot Bond			4.60000	4.60000	4.60000	99.28677				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	4.45000				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	99.02656				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	98.94012				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	101.07394				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.66246				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	99.91906				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.35070				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.98817				0.00	0	2,500,000,00
Total KAP015 SPOT										0.00	0	2,500,000,00
Total For KAP015										0.00	0	2,500,000,00
KAP016 On 29/04/2022 Spot Bond					0.00000	100.40907				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.38602				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP018 On 14/04/2024 Spot Bond					0.00000	100.66328				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	100.27059				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.94852				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.95183				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.88480				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.71000	125.13531	8.71000	125.10584				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.78500	105.81631	6.78500	105.79691				0.00	0	222,401,10
Total LGL06 SPOT										0.00	0	222,401,10
Total For LGL06										0.00	0	222,401,10
LGL07 On 04/10/2022 Spot Bond					0.00000	101.55419				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.79328				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.35861				0.00	200,000,000	100,000,00
Total LGL09 SPOT										0.00	200,000,000	100,000,00
Total For LGL09										0.00	200,000,000	100,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	100.33426				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	102.10051				0.00	0	140,000,00
Total LGL11 SPOT										0.00	0	140,000,00

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 LGL11										0.00	0	140,000,00
LHL28 On 13/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.67478				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.89405				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.89122				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	101.04171				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.81506				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	99.99360				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.99499				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	101.32887				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.77249				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.53459				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	99.87193				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.20490				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.00668				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	101.09707				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	101.09485				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond					0.00000	100.62590				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.63899				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 23/08/2022 Spot Bond					0.00000	100.05626				0.00	0	200,000,0€
Total MBP050 SPOT										0.00	0	200,000,0€
Total For MBP050										0.00	0	200,000,0€
MBP05 On 12/03/2023 Spot Bond					0.00000	101.30844				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.61679				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			7.96000	7.96000	7.96000	110.07831				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 12/08/2022 Spot Bond			6.30400	102.28546	6.30400	102.26833				0.00	0	1,050,000,0€
Total MMIG05 SPOT										0.00	0	1,050,000,0€
Total For MMIG05										0.00	0	1,050,000,0€

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 19/10/2028 Spot Bond					0.00000	101.71971				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.86429				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.86478				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.61000	104.32253	8.61000	104.29837			482,160,000,000.00	56,000,000	14,000,000	
Total MML02 SPOT									482,160,000,000.00	56,000,000	14,000,000	
Total For MML02									482,160,000,000.00	56,000,000	14,000,000	
MML03 On 15/03/2028 Spot Bond					0.00000	102.39381				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.86000	97.69987	8.86000	98.79084				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.13321				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.04117				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.97488				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.76563				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.05277				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.08356				0.00	0	
Total MTN14 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 MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.06038				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	101.03577				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.50587				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	99.59408				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.04238				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.94827				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.56690				0.00	0	300,000,00
Total MTN21 SPOT										0.00	0	300,000,00
Total For MTN21										0.00	0	300,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.24435				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.55500	99.44192	8.55500	99.41891				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.26325				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.10120				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.99326				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.75329				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.88527				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.35931				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.95302				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.60521				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	99.87340				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	99.86479				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	99.86471				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	99.86684				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.31241				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.89854				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N6F26 On 20/03/2026 Spot Bond					0.00000	101.15769				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	104.43210				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.78098				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.00520				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.19562				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.37060				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.65000	103.16069	6.65000	103.14204			4,511,360,000,000.00	678,400,000	339,200,000	
Total NAM01 SPOT									4,511,360,000,000.00	678,400,000	339,200,000	
Total For NAM01									4,511,360,000,000.00	678,400,000	339,200,000	
NAM03 On 01/08/2023 Spot Bond			6.87500	104.74039	6.87500	104.72083			0.00	0	0	
Total NAM03 SPOT									0.00	0	0	
Total For NAM03									0.00	0	0	
NAM04 On 01/08/2026 Spot Bond			9.49000	104.03890	9.49000	104.01226			0.00	0	0	
Total NAM04 SPOT									0.00	0	0	
Total For NAM04									0.00	0	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.30311			0.00	0	0	
Total NBG01G SPOT									0.00	0	0	
Total For NBG01G									0.00	0	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.40504			0.00	0	0	
Total NBG02G SPOT									0.00	0	0	
Total For NBG02G									0.00	0	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.20488			0.00	0	0	
Total NBG03G 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 Intert
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.29706			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.23647			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.20252			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.94556			0.00	0	
Total NBG07G SPOT									0.00	0	
Total For NBG07G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.44000	110.32768	6.44000	110.30837			0.00	0	11,879,20
Total NBK13A SPOT									0.00	0	11,879,20
Total For NBK13A									0.00	0	11,879,20
NBK15 On 11/02/2022 Spot Bond			5.76500	99.93686	5.76500	99.95264			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.26700	105.82676	7.26700	105.80589			0.00	0	412,573,80
Total NBK16A SPOT									0.00	0	412,573,80
Total For NBK16A									0.00	0	412,573,80
NBK17 On 22/04/2026 Spot Bond			8.09000	109.63689	8.09000	109.61300			0.00	0	
Total NBK17A SPOT									0.00	0	
Total For NBK17A									0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.27000	102.94549	6.27000	102.92812			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.20500	113.61131	7.20500	113.58922		374,660,000,000.00	52,000,000	13,000,00	
Total NBK20A SPOT								374,660,000,000.00	52,000,000	13,000,00	
Total For NBK20A								374,660,000,000.00	52,000,000	13,000,00	
NBK21 On 21/07/2027 Spot Bond			8.43500	110.12940	8.43500	110.10427		0.00	0		
Total NBK21A SPOT								0.00	0		
Total For NBK21A								0.00	0		
NBK22 On 19/11/2022 Spot Bond			5.62500	105.67983	5.62500	105.66363		0.00	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 NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			7.15800	114.01504	7.15800	113.99290				372,216,000,000.00	52,000,000	13,000,00
Total NBK23A SPOT										372,216,000,000.00	52,000,000	13,000,00
Total For NBK23A										372,216,000,000.00	52,000,000	13,000,00
NBK24/ On 19/11/2027 Spot Bond			8.13000	115.32569	8.13000	115.30031				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	0.00000				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/ On 17/02/2023 Spot Bond			5.94500	5.94500	5.94500	104.46290				0.00	0	92,646,40
Total NBK25A SPOT										0.00	0	92,646,40
Total For NBK25A										0.00	0	92,646,40
NBK25I On 12/02/2025 Spot Bond					0.00000	101.96426				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	46.16065	100.00000	46.05736				30,000,000,000,000.00	300,000,000	150,000,00
Total NBK26A SPOT										30,000,000,000,000.00	300,000,000	150,000,00
Total For NBK26A										30,000,000,000,000.00	300,000,000	150,000,00
NBK26I On 22/04/2026 Spot Bond					0.00000	102.71685				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			7.81000	114.80372	7.81000	114.77942				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			5.93600	105.98784	5.93600	105.97072				0.00	0	96,955,50
Total NBK28A SPOT										0.00	0	96,955,50
Total For NBK28A										0.00	0	96,955,50
NBK29/ On 31/07/2026 Spot Bond			7.63500	111.08461	7.63500	111.06161				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			6.46500	105.70288	6.46500	110.47963				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK31 On 09/11/2023 Spot Bond			5.99500	108.06160	5.99500	108.04397				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.92572				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.40702				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.76873				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.28500	10.28500	10.28500	76.76219				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.87964				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.26865				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.69086				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.48943				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.91640				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.23594				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.67297				0.00	0	
Total NBK49B 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 NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.86928				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.15460				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.76014				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.73421				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.90687				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.23378				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.18444				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.31116				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.64026				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.26990				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.49215				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.30050				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6: On 15/04/2024 Spot Bond					0.00000	100.40296				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6: On 15/04/2028 Spot Bond					0.00000	100.37293				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.88329				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			9.45500	106.57867	9.45500	106.55148				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.87566				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.49000	106.12772	9.49000	106.10054				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.88329				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.89536				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.91061				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.03945				0.00	0	
Total NDAL02 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 NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.03945				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.45593				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.46521				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.70457				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.67115				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.11652				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.29198				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.65817				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.38807				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.02937				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.81395				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1: On 01/07/2022 Spot Bond					0.00000	102.48050				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1A On 20/10/2023 Spot Bond					0.00000	103.33324				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.53771				0.00	0	422,950,00
Total NGT103 SPOT										0.00	0	422,950,00
Total For NGT103										0.00	0	422,950,00
NGT10 On 15/01/2025 Spot Bond					0.00000	104.70723				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	104.82915				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	102.81663				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.14459				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.53609				0.00	0	800,000,00
Total NGT108 SPOT										0.00	0	800,000,00
Total For NGT108										0.00	0	800,000,00
NGT10 On 04/11/2026 Spot Bond					0.00000	100.21532				0.00	0	1,400,000,00
Total NGT109 SPOT										0.00	0	1,400,000,00
Total For NGT109										0.00	0	1,400,000,00
NGT11 On 27/12/2026 Spot Bond					0.00000	101.08367				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.27294				0.00	0	400,000,00
Total NGT1G SPOT										0.00	0	400,000,00
Total For NGT1G										0.00	0	400,000,00
NHM00 On 16/04/2022 Spot Bond					0.00000	100.93105				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	

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 26/04/2022 Spot Bond					0.00000	100.79391				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.46109				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	101.30960				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.22257				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.31057				0.00	0	700,000,00
Total NHM016 SPOT										0.00	0	700,000,00
Total For NHM016										0.00	0	700,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	104.35789				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	102.04494				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.94973				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.76838				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.80000	4.80000	4.80000	224.41665				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.67000	3.67000	3.67000	207.43544				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.22500	3.22500	3.22500	153.35154				0.00	0	
Total NI25 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 NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.68500	3.68500	3.68500	113.52147				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.57000	4.57000	4.57000	117.42231				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.33000	3.33000	3.33000	152.89496				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	204.52919	3.45000	204.47440				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.13000	3.13000	3.13000	153.76604				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.31500	3.31500	3.31500	211.55046				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.46000	209.91475	3.46000	209.85846				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.68500	115.75896	4.68500	115.72400				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.71038				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.78349				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.53552				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	137.20031				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.30822				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.39582				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.16477				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	99.85717				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.46092				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	101.21388				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	139.36797				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.83877				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.87118				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.48214				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN043 On 03/03/2023 Spot Bond					0.00000	169.66758				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.00022				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	169.42233				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	168.04990				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.97720				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	144.19329				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.38119				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	93.48394				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.95385				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.02878				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	102.33639				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.66916				0.00	0	
Total NN090 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 NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.10948				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.64848				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	99.93857				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.91366				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.89679				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.96498				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.91366				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.45527				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.60986				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.44490				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.20449				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	100.98279				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	126.96000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	121.48000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	129.21000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	127.52000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	126.79788				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	124.97582				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	92.80060				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	112.39603				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	124.97582				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	95.07151				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	

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 04/08/2026 Spot Bond					0.00000	100.24452				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04(On 05/05/2022 Spot Bond					0.00000	100.09774				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05(On 22/02/2022 Spot Bond					0.00000	96.00275				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05(On 22/03/2022 Spot Bond					0.00000	100.74244				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05(On 22/03/2022 Spot Bond					0.00000	100.73577				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05(On 22/03/2022 Spot Bond					0.00000	100.73577				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	102.07724				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06(On 28/03/2022 Spot Bond					0.00000	100.65893				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06(On 31/10/2022 Spot Bond					0.00000	101.65403				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF06(On 14/02/2022 Spot Bond					0.00000	101.26784				0.00	0	
Total NNF067 SPOT										0.00	0	
Total For NNF067										0.00	0	
NNF06(On 17/02/2022 Spot Bond					0.00000	101.18333				0.00	0	
Total NNF068 SPOT										0.00	0	
Total For NNF068										0.00	0	
NNF06(On 18/02/2022 Spot Bond					0.00000	101.17727				0.00	0	
Total NNF069 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 NNF069										0.00	0	
NNF07: On 22/02/2022 Spot Bond					0.00000	101.17370				0.00	0	
Total NNF070 SPOT										0.00	0	
Total For NNF070										0.00	0	
NNF07: On 22/02/2022 Spot Bond					0.00000	101.17370				0.00	0	
Total NNF071 SPOT										0.00	0	
Total For NNF071										0.00	0	
NNF07: On 23/02/2022 Spot Bond					0.00000	101.15973				0.00	0	
Total NNF072 SPOT										0.00	0	
Total For NNF072										0.00	0	
NNF07: On 22/02/2022 Spot Bond					0.00000	101.17370				0.00	0	
Total NNF073 SPOT										0.00	0	
Total For NNF073										0.00	0	
NNF07: On 26/05/2022 Spot Bond					0.00000	101.12981				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07: On 28/02/2022 Spot Bond					0.00000	101.10710				0.00	0	
Total NNF075 SPOT										0.00	0	
Total For NNF075										0.00	0	
NNF07: On 28/02/2022 Spot Bond					0.00000	101.10710				0.00	0	
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NNF07: On 29/04/2022 Spot Bond					0.00000	100.20551				0.00	0	
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	
NNF07: On 29/07/2022 Spot Bond					0.00000	100.19514				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF07: On 28/04/2022 Spot Bond					0.00000	100.24955				0.00	0	
Total NNF079 SPOT										0.00	0	
Total For NNF079										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	130.40002				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	86.62447				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.30712				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.30951				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.22296				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.00481				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.47981				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.40148				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.34391				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.10815				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.56623				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.14259				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.87500	107.23122	6.87500	107.21119				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	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
NRA02: On 31/05/2023 Spot Bond			2.96000	201.93606	2.96000	201.88466				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			10.01000	113.40203	10.01000	113.37159			173,078,906,000.00		17,290,600	446,250,200
Total NRA028 SPOT									173,078,906,000.00		17,290,600	446,250,200
Total For NRA028									173,078,906,000.00		17,290,600	446,250,200
NRA02: On 30/11/2028 Spot Bond			100.00000	14.89925	100.00000	14.86608				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	100.84612				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.26481				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.30262				0.00	0	500,000,000
Total NTC26 SPOT										0.00	0	500,000,000
Total For NTC26										0.00	0	500,000,000
NTC27 On 12/06/2023 Spot Bond					0.00000	100.88952				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.90147				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.76778				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	101.02129				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.07235				0.00	0	19,000,000,000
Total NTC32 SPOT										0.00	0	19,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For NTC32										0.00	0	19,000,000.00
NTC33 On 28/01/2027 Spot Bond					0.00000	100.20951				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.84520				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	99.69077				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.23500	104.58829	6.23500	104.57053				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.20000	114.72946	7.20000	114.70704				0.00	0	1,620,349.40
Total OML07 SPOT										0.00	0	1,620,349.40
Total For OML07										0.00	0	1,620,349.40
OML09 On 14/09/2022 Spot Bond			6.46000	107.09149	6.46000	107.07269				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.16500	114.51861	8.16500	114.49329				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	100.86016				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.66165				0.00	0	200,000.00
Total OML12 SPOT										0.00	0	200,000.00
Total For OML12										0.00	0	200,000.00
OML13 On 23/09/2026 Spot Bond					0.00000	100.80641				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	101.22065				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.25550				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.93397				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.54481				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	101.20101				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	101.22206				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.53885				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	101.29829				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	101.45921				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	101.48219				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	101.50518				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.72000	112.65837	7.71000	112.67747			803,310,497,144,000.00	1,528,926,230,200	1,650,953,609,400	
Total R186 SPOT									13,310,497,144,000.00	528,926,230,200	550,953,609,400	
Total For R186									13,310,497,144,000.00	528,926,230,200	550,953,609,400	
R197 On 07/12/2023 Spot Bond			1.70000	322.54362	1.68000	322.58350			110,337,776,820,000.00	64,904,574,600	102,575,750,000	
Total R197 SPOT									10,337,776,820,000.00	64,904,574,600	102,575,750,000	
Total For R197									10,337,776,820,000.00	64,904,574,600	102,575,750,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R202 On 07/12/2033 Spot Bond			3.77500	247.25985	3.80000	246.60414			100,368,945,000,000.00	26,587,800,000	251,757,169,60
Total R202 SPOT									10,368,945,000,000.00	26,587,800,000	251,757,169,60
Total For R202									10,368,945,000,000.00	26,587,800,000	251,757,169,60
R2023 On 28/02/2023 Spot Bond			5.32000	106.01129	5.27500	106.04167			043,724,102,120,000.00	196,188,741,000	758,330,201,30
Total R2023 SPOT									13,724,102,120,000.00	196,188,741,000	758,330,201,30
Total For R2023									13,724,102,120,000.00	196,188,741,000	758,330,201,30
R2030 On 31/01/2030 Spot Bond			9.18000	93.76302	9.23000	93.47393			390,291,140,722,000.00	2,547,961,997,900	2,366,215,039,70
Total R2030 SPOT									10,291,140,722,000.00	547,961,997,900	366,215,039,70
Total For R2030									10,291,140,722,000.00	547,961,997,900	366,215,039,70
R2032 On 31/03/2032 Spot Bond			9.60500	94.46134	9.66000	94.10713			885,753,838,289,000.00	612,780,201,800	950,196,355,70
Total R2032 SPOT									15,753,838,289,000.00	612,780,201,800	950,196,355,70
Total For R2032									15,753,838,289,000.00	612,780,201,800	950,196,355,70
R2035 On 28/02/2035 Spot Bond			10.03000	95.81133	10.12000	95.17996			889,262,919,087,000.00	387,763,002,900	1,411,783,812,50
Total R2035 SPOT									19,262,919,087,000.00	387,763,002,900	411,783,812,50
Total For R2035									19,262,919,087,000.00	387,763,002,900	411,783,812,50
R2037 On 31/01/2037 Spot Bond			10.19000	87.50943	10.27500	86.90432			221,866,079,700,000.00	414,314,630,000	1,057,267,616,00
Total R2037 SPOT									21,866,079,700,000.00	414,314,630,000	1,057,267,616,00
Total For R2037									21,866,079,700,000.00	414,314,630,000	1,057,267,616,00
R2040 On 31/01/2040 Spot Bond			10.32500	89.63593	10.40000	89.05732			533,348,257,710,000.00	535,917,506,800	1,284,060,690,00
Total R2040 SPOT									13,348,257,710,000.00	535,917,506,800	284,060,690,00
Total For R2040									13,348,257,710,000.00	535,917,506,800	284,060,690,00
R2044 On 31/01/2044 Spot Bond			10.38500	86.31488	10.46500	85.68692			390,257,287,757,500.00	133,871,669,500	987,376,015,20
Total R2044 SPOT									10,257,287,757,500.00	133,871,669,500	987,376,015,20
Total For R2044									10,257,287,757,500.00	133,871,669,500	987,376,015,20
R2048 On 28/02/2048 Spot Bond			10.32000	89.94790	10.40000	89.29546			266,660,074,128,000.00	2,060,722,875,400	1,065,620,500,00
Total R2048 SPOT									16,660,074,128,000.00	2,060,722,875,400	1,065,620,500,00
Total For R2048									16,660,074,128,000.00	2,060,722,875,400	1,065,620,500,00
R209 On 31/03/2036 Spot Bond			10.00000	74.30931	10.08500	73.78633			067,280,894,000,000.00	306,728,089,400	639,260,873,40
Total R209 SPOT									17,280,894,000,000.00	306,728,089,400	639,260,873,40
Total For R209									17,280,894,000,000.00	306,728,089,400	639,260,873,40
R210 On 31/03/2028 Spot Bond			2.96000	215.81428	2.96000	215.75933			281,620,320,000,000.00	95,142,000,000	187,758,867,30
Total R210 SPOT									11,620,320,000,000.00	95,142,000,000	187,758,867,30
Total For R210									11,620,320,000,000.00	95,142,000,000	187,758,867,30
R213 On 28/02/2031 Spot Bond			9.44500	88.60040	9.50000	88.28092			321,144,724,741,000.00	351,629,933,800	532,594,829,30
Total R213 SPOT									21,144,724,741,000.00	351,629,933,800	532,594,829,30

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 R213										21,144,724,741,000.00	351,629,933,800	532,594,829,300
R214 On 28/02/2041 Spot Bond			10.32000	71.44678	10.40000	70.93434				606,325,570,320,000.00	930,845,501,000	858,870,600,000
Total R214 SPOT										16,325,570,320,000.00	930,845,501,000	358,870,600,000
Total For R214										16,325,570,320,000.00	930,845,501,000	358,870,600,000
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.71744				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.41093				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.03399				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.19683				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.50834				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.18575				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.78199				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.78490				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.82161				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.69096				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	99.85997				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	98.64994				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.25935				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	100.26120				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	100.00031				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	100.93486				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	100.14611				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	101.75750				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	99.91793				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.35977				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	101.68812				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED60: On 09/08/2024 Spot Bond					0.00000	99.88603				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.75213				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.97211				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.48083				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	101.16678				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.32777				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.45937				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.15438				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.87080				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			6.92500	106.07257	6.92500	106.05274				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.75500	94.90326	11.75500	94.87348				0.00	0	300,000,00
Total RW28 SPOT										0.00	0	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For RW28									0.00	0	300,000,00
RW31 On 30/06/2031 Spot Bond			10.80000	100.68542	10.80000	100.65633			0.00	0	
Total RW31 SPOT									0.00	0	
Total For RW31									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.18629			0.00	0	
Total RWL26 SPOT									0.00	0	
Total For RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.91000	100.27913	9.91000	100.25250			0.00	0	
Total RWL28 SPOT									0.00	0	
Total For RWL28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.43500	104.19743	5.43500	104.18215			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	100.17731			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.18601			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.91000	110.12198	7.91000	110.09839		4,366,320,000,000.00		552,000,000	138,000,00
Total SBS20 SPOT								4,366,320,000,000.00		552,000,000	138,000,00
Total For SBS20								4,366,320,000,000.00		552,000,000	138,000,00
SBS21 On 15/05/2026 Spot Bond					0.00000	103.49346			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.92000	105.80305	6.92000	105.78350			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.92000	102.83635	7.92000	102.81429			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.21500	108.38430	8.21500	108.36034			0.00	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 SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.17000	110.95556	7.17000	110.93397			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.38000	104.88396	7.38000	104.86297			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.90000	104.99478	8.90000	104.96952		21,360,000,000,000.00		2,400,000,000	1,200,000,000
Total SBS39 SPOT								21,360,000,000,000.00		2,400,000,000	1,200,000,000
Total For SBS39								21,360,000,000,000.00		2,400,000,000	1,200,000,000
SBS41 On 12/11/2022 Spot Bond			5.68500	105.66159	5.68500	105.64523			0.00	0	
Total SBS41 SPOT									0.00	0	
Total For SBS41									0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.66000	112.29613	7.66000	112.27280			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.29500	114.15700	8.29500	114.13137			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.01000	104.43893	6.01000	104.42212			0.00	0	
Total SBS46 SPOT									0.00	0	
Total For SBS46									0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	100.79327			0.00	0	
Total SBS47 SPOT									0.00	0	
Total For SBS47									0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.87000	6.87000	6.87000	105.61894			0.00	0	
Total SBS51 SPOT									0.00	0	
Total For SBS51									0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.30555			0.00	0	
Total SBS52 SPOT									0.00	0	
Total For SBS52									0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.70427			0.00	0	5,000,000,000
Total SBS53 SPOT									0.00	0	5,000,000,000
Total For SBS53									0.00	0	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS55 On 12/06/2022 Spot Bond					0.00000	101.27869				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.76000	102.90487	4.76000	102.89166				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.14144				0.00	0	500,000,00
Total SBS57 SPOT										0.00	0	500,000,00
Total For SBS57										0.00	0	500,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	103.42935				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	100.68523				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.70454				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.03739				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.21986				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.65217				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.82228				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.58666				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.02731				0.00	0	170,000,00
Total SBS68 SPOT										0.00	0	170,000,00

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 SBS68										0.00	0	170,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	101.13228				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.03022				0.00	600,000,000	300,000,00
Total SBS70 SPOT										0.00	600,000,000	300,000,00
Total For SBS70										0.00	600,000,000	300,000,00
SBS71 On 02/02/2027 Spot Bond					0.00000	100.06746				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.93424				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.08000	320.44767	2.08000	320.37375				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.84000	4.84000	4.84000	223.57989				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.90620				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.90309				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	101.62366				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	103.25080				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.48130				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.96610				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT105 On 31/12/2026 Spot Bond					0.00000	101.16276				0.00	0	1,000,000,00
Total SBT106 SPOT										0.00	0	1,000,000,00
Total For SBT106										0.00	0	1,000,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	101.76008				0.00	0	5,000,000,00
Total SBT201 SPOT										0.00	0	5,000,000,00
Total For SBT201										0.00	0	5,000,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	102.56100				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.64500	108.34649	6.64500	108.32703				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.93871				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	100.96978				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.03898				0.00	1,000,000,000	800,000,00
Total SBT207 SPOT										0.00	1,000,000,000	800,000,00
Total For SBT207										0.00	1,000,000,000	800,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	103.64157				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.89230				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.33557				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLI5 On 16/08/2026 Spot Bond					0.00000	99.97038				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	99.96936				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.70500	98.58484	8.70500	98.56201				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.98473				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.05869				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.98420				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	99.98431				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.98326				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.98465				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.98326				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.98351				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.98166				0.00	0	
Total SLRC4 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 SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.98412				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.98273				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	99.98284				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.97000	109.28722	6.97000	109.26665				0.00	0	86,270,80
Total SNT03 SPOT										0.00	0	86,270,80
Total For SNT03										0.00	0	86,270,80
SNT04 On 27/06/2022 Spot Bond					0.00000	101.01890				0.00	0	50,000,00
Total SNT04 SPOT										0.00	0	50,000,00
Total For SNT04										0.00	0	50,000,00
SNT05 On 30/11/2025 Spot Bond					0.00000	101.21213				0.00	0	40,000,00
Total SNT05 SPOT										0.00	0	40,000,00
Total For SNT05										0.00	0	40,000,00
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.09629				0.00	0	4,350,000,00
Total SOLB01 SPOT										0.00	0	4,350,000,00
Total For SOLB01										0.00	0	4,350,000,00
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.26844				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.51233				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.15807				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.18565				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.78042				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG004 On 15/03/2024 Spot Bond					0.00000	101.89438				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG005 On 18/06/2022 Spot Bond					0.00000	100.82594				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG006 On 18/06/2024 Spot Bond					0.00000	101.04754				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2022 Spot Bond					0.00000	100.73841				0.00	0	300,000,00
Total SPG008 SPOT										0.00	0	300,000,00
Total For SPG008										0.00	0	300,000,00
SPG008 On 15/10/2024 Spot Bond					0.00000	100.57259				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	101.24510				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.17340				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.67506				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.39500	3.39500	3.39500	152.61312				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.68500	112.80730	7.68500	112.78393				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			8.99000	91.10782	8.99000	91.08568				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	

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 07/12/2023 Spot Bond					0.00000	98.96070				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04(On 13/10/2023 Spot Bond					0.00000	100.46382				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04(On 13/10/2023 Spot Bond			6.67500	108.16378	6.67500	108.14428				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04(On 31/01/2038 Spot Bond			4.72000	115.24781	4.72000	115.21291				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04(On 09/02/2027 Spot Bond					0.00000	98.81440				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04(On 30/04/2027 Spot Bond					0.00000	100.23714				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04(On 05/04/2027 Spot Bond					0.00000	101.02497				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05(On 08/12/2023 Spot Bond			2.71000	2.71000	2.71000	316.93363				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05(On 26/10/2022 Spot Bond					0.00000	100.25090				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05(On 03/11/2022 Spot Bond					0.00000	100.17177				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05(On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06(On 05/10/2022 Spot Bond					0.00000	100.50820				0.00	0	
Total SSN060 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 SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.27000	3.27000	3.27000	153.15567				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.72000	4.72000	4.72000	115.21291				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.23000	4.23000	4.23000	109.58096				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.14000	4.14000	4.14000	202.12796				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.21795				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.19479				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	101.13786				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.95862				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.93533				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	102.40466				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.15897				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.87117				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	100.47518				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	101.24743				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	101.05440				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.11746				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.67500	4.67500	4.67500	227.05578				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.79233				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	101.37581				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	101.01552				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	101.32646				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	101.10834				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			9.89500	90.05240	9.89500	90.02837				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	

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 21/12/2026 Spot Bond					0.00000	101.03476				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.29000	97.08432	4.29000	200.46705				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.85500	93.04573	4.85500	223.26708				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.05708				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	100.88270				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/03/2022 Spot Bond					0.00000	100.78561				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.95666				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12: On 22/02/2022 Spot Bond					0.00000	96.13065				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN13: On 22/03/2022 Spot Bond					0.00000	100.71707				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.45917				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13(On 20/10/2022 Spot Bond					0.00000	100.35313				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	100.33377				0.00	0	
Total SSN139 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 SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	100.23046				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.17575				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	100.11722				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 18/02/2022 Spot Bond					0.00000	101.16522				0.00	0	
Total SSN143 SPOT										0.00	0	
Total For SSN143										0.00	0	
SSN14: On 18/02/2022 Spot Bond					0.00000	101.15316				0.00	0	
Total SSN144 SPOT										0.00	0	
Total For SSN144										0.00	0	
SSN14: On 28/02/2022 Spot Bond					0.00000	101.09304				0.00	0	
Total SSN145 SPOT										0.00	0	
Total For SSN145										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	101.11198				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	100.19387				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SSN14: On 09/05/2022 Spot Bond					0.00000	100.08791				0.00	0	
Total SSN149 SPOT										0.00	0	
Total For SSN149										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.09789				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.18000	105.92120	8.18000	105.89787				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	101.05690				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.16495				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.16035				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.21764				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.19466				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	103.48542	7.21000	103.46551				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	103.60097	7.72000	103.55786				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.88056				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.83590				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.11296				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.44346				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS157 On 16/11/2023 Spot Bond					0.00000	100.63520				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS158 On 20/03/2022 Spot Bond					0.00000	100.76200				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.34012				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	101.09806				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.73820				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.48034				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.93462				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.27157				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.46707				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.59969				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.63233				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.83294				0.00	0	
Total TFS169 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 TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	101.03138				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.25865				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.27651				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.20020				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.20867				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	101.15808				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.31444				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.44491				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	101.46157				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.42250				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	101.61327				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.36732				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.64166				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.15988				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.85694				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.28074				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.44776				0.00	200,000,000	100,000,000
Total TH16A2 SPOT										0.00	200,000,000	100,000,000
Total For TH16A2										0.00	200,000,000	100,000,000
TH16A: On 21/08/2024 Spot Bond			8.49000	104.10378	8.49000	104.08026				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.34876				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.22935				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	101.17187				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	101.22245				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	

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			5.76000	102.78480	5.76000	102.76894				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.27304				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.35581				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.36040				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.34431				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.45466				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.42477				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.83851				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.03385				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.91895				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.32103				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.28657				0.00	0	
Total TH17B2 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 TH17B2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	101.40374				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.35090				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.82638				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.74141				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	101.05173				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	101.05690				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.96888				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.37500	105.48168	6.37500	105.46339				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.97500	110.28968	6.97500	110.26880				0.00	0	16,544,40
Total TL25 SPOT										0.00	0	16,544,40
Total For TL25										0.00	0	16,544,40
TL26 On 25/11/2024 Spot Bond					0.00000	101.92114				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.50606				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.18000	105.91649	8.18000	105.89317				0.00	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 TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.82039				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.86575				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.39175				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.02247				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.97500	109.09387	6.97500	109.07321			183,244,410,000.00	26,271,600	1,538,507,300	
Total TN23 SPOT									183,244,410,000.00	26,271,600	1,538,507,300	
Total For TN23									183,244,410,000.00	26,271,600	1,538,507,300	
TN23/R On 06/11/2023 Spot Bond			100.00000	35.63536	100.00000	35.55562			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			8.47000	102.97150	8.47000	102.94829			317,887,570,000.00	37,531,000	1,836,978,900	
Total TN25 SPOT									317,887,570,000.00	37,531,000	1,836,978,900	
Total For TN25									317,887,570,000.00	37,531,000	1,836,978,900	
TN25/R On 19/08/2025 Spot Bond			100.00000	14.66690	100.00000	14.63461			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			9.63500	99.07541	9.63500	99.04966			651,635,720,929,000.00	67,632,145,400	30,598,802,400	
Total TN27 SPOT									651,635,720,929,000.00	67,632,145,400	30,598,802,400	
Total For TN27									651,635,720,929,000.00	67,632,145,400	30,598,802,400	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.82622	100.00000	11.79976			0.00	0		
Total TN27/R186 SPOT									0.00	0		
Total For TN27/R186									0.00	0		
TN29 On 07/02/2029 Spot Bond			10.16000	100.68625	10.16000	100.68518			0.00	0		
Total TN29 SPOT									0.00	0		
Total For TN29									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN30 On 09/10/2030 Spot Bond			10.82000	101.92426	10.82000	101.89475				0.00	0	1,703,000,00
Total TN30 SPOT										0.00	0	1,703,000,00
Total For TN30										0.00	0	1,703,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.08912	8.00000	119.06346				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			11.32700	100.36371	11.32700	100.36252				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.60000	97.34585	11.60000	97.31569				0.00	0	723,000,00
Total TN40 SPOT										0.00	0	723,000,00
Total For TN40										0.00	0	723,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.78061	10.75000	103.75075				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.09706				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.10604				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.21500	100.85613	5.21500	101.01015				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.80387				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.09012				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.81290				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.14446				0.00	0	
Total TR5A22 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 TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.78763	7.61000	101.15567				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.69244				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.95805				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.45074				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.38500	104.19241	6.38500	104.17432				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.99497				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.00010				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.51135				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.43688				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.46100				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.67500	108.19560	6.67500	108.17608				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.43688				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.46100				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.94055	8.62000	102.91669				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.41083				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.18526				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.92116				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.19890				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.17246				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.60665				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25 On 14/02/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond					0.00000	99.66090				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond					0.00000	99.58625				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP25 On 11/05/2022 Spot Bond					0.00000	98.85865				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	97.00896				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	94.99629				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.81285				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.30027				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.96303				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC39 On 18/02/2022 Spot Bond					0.00000	101.00110				0.00	0	
Total TWC392 SPOT										0.00	0	
Total For TWC392										0.00	0	
TWC39 On 25/02/2022 Spot Bond					0.00000	100.95342				0.00	0	
Total TWC393 SPOT										0.00	0	
Total For TWC393										0.00	0	
TWC39 On 04/03/2022 Spot Bond					0.00000	100.82554				0.00	0	
Total TWC394 SPOT										0.00	0	
Total For TWC394										0.00	0	
TWC39 On 11/03/2022 Spot Bond					0.00000	100.73839				0.00	0	
Total TWC395 SPOT										0.00	0	
Total For TWC395										0.00	0	
TWC39 On 07/04/2022 Spot Bond					0.00000	100.42211				0.00	0	
Total TWC396 SPOT										0.00	0	
Total For TWC396										0.00	0	
TWC39 On 14/04/2022 Spot Bond					0.00000	100.33769				0.00	0	
Total TWC397 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 TWC397									0.00	0	
TWC39 On 22/04/2022 Spot Bond					0.00000	100.25327			0.00	0	
Total TWC398 SPOT									0.00	0	
Total For TWC398									0.00	0	
TWC39 On 28/04/2022 Spot Bond					0.00000	100.17713			0.00	0	
Total TWC399 SPOT									0.00	0	
Total For TWC399									0.00	0	
TWC40 On 06/05/2022 Spot Bond					0.00000	100.13914			0.00	0	
Total TWC400 SPOT									0.00	0	
Total For TWC400									0.00	0	
UG26 On 09/03/2026 Spot Bond			10.01000	109.20506	10.01000	109.17560			0.00	0	230,000,00
Total UG26 SPOT									0.00	0	230,000,00
Total For UG26									0.00	0	230,000,00
UU1A0 On 15/05/2024 Spot Bond					0.00000	99.98530			0.00	0	
Total UU1A01 SPOT									0.00	0	
Total For UU1A01									0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	99.98354			0.00	0	
Total UU1A02 SPOT									0.00	0	
Total For UU1A02									0.00	0	
UU1A0: On 15/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		270,000,000,000,000.00	2,700,000,000	2,700,000,00	
Total UU1A04 SPOT								0,000,000,000,000.00	2,700,000,000	2,700,000,00	
Total For UU1A04								0,000,000,000,000.00	2,700,000,000	2,700,000,00	
UU1A0: On 15/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		950,000,000,000,000.00	19,500,000,000	29,490,000,00	
Total UU1A05 SPOT								50,000,000,000,000.00	19,500,000,000	29,490,000,00	
Total For UU1A05								50,000,000,000,000.00	19,500,000,000	29,490,000,00	
UU1B0 On 15/05/2026 Spot Bond					0.00000	99.98274			0.00	0	
Total UU1B01 SPOT									0.00	0	
Total For UU1B01									0.00	0	
UU1B0: On 15/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	10,000,000,000	11,800,000,00	
Total UU1B02 SPOT								10,000,000,000,000.00	10,000,000,000	11,800,000,00	
Total For UU1B02								10,000,000,000,000.00	10,000,000,000	11,800,000,00	
UU1C0 On 15/05/2026 Spot Bond					0.00000	99.97927			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
UU1C0: On 15/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		80,000,000,000,000.00	800,000,000	1,200,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total UU1C02 SPOT									10,000,000,000,000.00	800,000,000	1,200,000,000
Total For UU1C02									10,000,000,000,000.00	800,000,000	1,200,000,000
VKE10 On 08/07/2022 Spot Bond					0.00000	100.50355			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.72874			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.20260			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.00000			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	99.99993			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	101.14570			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.20111			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.90523			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.08e+017	782,419,964,800	522,574,700,200
Total for SPOT :									1.08e+017	782,419,964,800	522,574,700,200
Total Futures									1.076243173e+017	782,419,966,508	522,575,780,600
Total Options									0.000000000	0	123,800
Grand Total:									1.08e+017	782,419,966,508	522,575,904,400