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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/03/2022

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			11.70225	75.08849	11.68436	75.17857			0.00	0	8
ES33 On 04/08/2022 Bond Future			11.92951	76.13105	11.91072	76.22300			0.00	0	26
ES33 On 03/11/2022 Bond Future			12.14967	73.46789	12.12999	73.56162			0.00	0	
ES33 On 02/02/2023 Bond Future			12.37181	74.64014	12.35118	74.73575			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 05/05/2022 Bond Future			12.10591	73.40501	12.09299	73.47977			0.00	0	1,19
ES42 On 04/08/2022 Bond Future			12.31304	74.42567	12.29945	74.50215			0.00	0	3,57
ES42 On 03/11/2022 Bond Future			12.51458	71.26039	12.50032	71.33847			0.00	0	
ES42 On 02/02/2023 Bond Future			12.71024	72.39979	12.69530	72.47952			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			160.01814	160.01814	160.08956	160.08956			0.00	0	5,52
I2025 On 04/08/2022 Bond Future			160.61968	160.61968	160.69334	160.69334			0.00	0	1,11
I2025 On 03/11/2022 Bond Future			162.97956	162.97956	163.05523	163.05523			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	Opt Intere
I2025	On	02/02/2023	Bond Future			163.91327	163.91327	163.99069	163.99069				0.00	0	
Total I2025 Future													0.00	0	6,65
Total For I2025													0.00	0	6,65
I2029	On	05/05/2022	Bond Future			118.37187	118.37187	118.27886	118.27886				0.00	0	2,74
I2029	On	04/08/2022	Bond Future			120.01552	120.01552	119.92225	119.92225				0.00	0	1,84
I2029	On	03/11/2022	Bond Future			120.54715	120.54715	120.45308	120.45308				0.00	0	
I2029	On	02/02/2023	Bond Future			122.46608	122.46608	122.37109	122.37109				0.00	0	
Total I2029 Future													0.00	0	4,55
Total For I2029													0.00	0	4,55
I2033	On	05/05/2022	Bond Future			113.21192	113.21192	113.74143	113.74143				0.00	0	2,74
I2033	On	04/08/2022	Bond Future			114.78372	114.78372	115.32167	115.32167				0.00	0	4,96
I2033	On	03/11/2022	Bond Future			115.15687	115.15687	115.70318	115.70318				0.00	0	
I2033	On	02/02/2023	Bond Future			116.98984	116.98984	117.54545	117.54545				0.00	0	
Total I2033 Future													0.00	0	7,65
Total For I2033													0.00	0	7,65
I2038	On	05/05/2022	Bond Future			129.96064	129.96064	130.10703	130.10703				0.00	0	4,11
I2038	On	04/08/2022	Bond Future			129.94235	129.94235	130.09173	130.09173				0.00	0	2,66
I2038	On	03/11/2022	Bond Future			131.85182	131.85182	132.00425	132.00425				0.00	0	
I2038	On	02/02/2023	Bond Future			132.08309	132.08309	132.23812	132.23812				0.00	0	
Total I2038 Future													0.00	0	6,85
Total For I2038													0.00	0	6,85
I2046	On	05/05/2022	Bond Future			117.60663	117.60663	118.18874	118.18874				0.00	0	14,00
I2046	On	04/08/2022	Bond Future			119.23966	119.23966	119.83085	119.83085				0.00	0	2,96
I2046	On	03/11/2022	Bond Future			119.05675	119.05675	119.65723	119.65723				0.00	0	
I2046	On	02/02/2023	Bond Future			120.95287	120.95287	121.56330	121.56330				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			121.77397	121.77397	122.21282	122.21282				0.00	0	8,61
I2050	On	04/08/2022	Bond Future			121.43973	121.43973	121.88567	121.88567				26,230,981.68	216	1,41
I2050	On	03/11/2022	Bond Future			123.22422	123.22422	123.67754	123.67754				0.00	0	
I2050	On	02/02/2023	Bond Future			123.10988	123.10988	123.57073	123.57073				0.00	0	
Total I2050 Future													26,230,981.68	216	10,05
Total For I2050													26,230,981.68	216	10,05
R186	On	05/05/2022	Bond Future			8.62229	111.04587	8.60414	111.11681		5.50		556,561,900.44	5,012	72,65
R186	On	04/08/2022	Bond Future			8.85166	107.27261	8.83191	107.34546		5.61		0.00	0	
R186	On	03/11/2022	Bond Future			9.06821	108.82556	9.04678	108.90010		5.49		0.00	0	
R186	On	02/02/2023	Bond Future			9.28237	105.24435	9.25904	105.32063		5.55		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total R186 Future											556,561,900.44	5,012	72,65	
R186	On	05/05/2022	Bond Future	6.73	Call			0.77000	0.00077	0,630	5.51	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			7,653.53000	7.65353	7,724,330	5.51	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			11.82000	0.01182	10,160	5.40	0.00	0	43
R186	On	05/05/2022	Bond Future	7.28	Put			5,349.91000	5.34991	5,419,190	5.40	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			26.63000	0.02663	23,300	5.31	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			1,636.77000	1.63677	1,679,570	5.20	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			1,503.36000	1.50336	1,543,630	5.22	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			114.12000	0.11412	103,310	5.15	0.00	0	43
R186	On	05/05/2022	Bond Future	7.88	Put			2,993.15000	2.99315	3,053,280	5.15	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			271.63000	0.27163	251,190	5.15	0.00	0	43
R186	On	05/05/2022	Bond Future	8.14	Put			2,105.94000	2.10594	2,156,440	5.15	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			439.20000	0.43920	411,060	5.20	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			235.53000	0.23553	242,610	5.57	0.00	0	43
R186	On	05/05/2022	Bond Future	8.31	Call			451.58000	0.45158	422,930	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,609.51000	1.60951	1,651,800	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			464.35000	0.46435	435,200	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,582.66000	1.58266	1,624,450	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			503.81000	0.50381	473,140	5.22	0.00	0	43
R186	On	05/05/2022	Bond Future	7.48	Put			4,537.48000	4.53748	4,605,090	5.31	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			1,007.10000	1.00710	961,830	5.34	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			866.99000	0.86699	892,660	5.34	0.00	0	4,03
R186	On	05/05/2022	Bond Future	8.94	Call			1,743.59000	1.74359	1,686,170	5.48	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			440.32000	0.44032	453,840	5.48	0.00	0	43
R186	On	05/05/2022	Bond Future	9.18	Call			2,457.94000	2.45794	2,394,080	5.57	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			437.46000	0.43746	417,810	4.96	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			3,067.62000	3.06762	3,120,820	4.96	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			3,853.38000	3.85338	3,790,720	5.90	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			426.05000	0.42605	436,240	5.90	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			33.85000	0.03385	31,350	5.18	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			7,232.02000	7.23202	7,302,370	5.18	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			321.04000	0.32104	305,450	5.00	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			3,600.45000	3.60045	3,657,710	5.00	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			445.36000	0.44536	425,450	4.96	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			3,037.48000	3.03748	3,090,420	4.96	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			453.17000	0.45317	433,000	4.96	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			3,007.26000	3.00726	3,059,940	4.96	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,743.24000	2.74324	2,789,020	4.81	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			975.45000	0.97545	946,420	4.82	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R186	On	03/11/2022	Bond Future	8.55	Put		2,722.15000	2.72215	2,767,660	4.82	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		946.37000	0.94637	917,870	4.81	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		2,764.15000	2.76415	2,810,190	4.81	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		961.01000	0.96101	932,250	4.81	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		814.73000	0.81473	791,450	4.91	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		3,910.13000	3.91013	3,963,130	4.91	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		823.92000	0.82392	800,460	4.91	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		3,885.39000	3.88539	3,938,210	4.91	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		805.27000	0.80527	782,190	4.91	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		3,934.61000	3.93461	3,987,810	4.91	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											556,561,900.44	5,012	97,37
R197	On	05/05/2022	Bond Future			329.62948	329.62948	329.71133	329.71133		0.00	0	75
R197	On	04/08/2022	Bond Future			325.79000	325.79000	325.87542	325.87542		0.00	0	
R197	On	03/11/2022	Bond Future			330.57807	330.57807	330.66665	330.66665		0.00	0	
R197	On	02/02/2023	Bond Future			327.21650	327.21650	327.30703	327.30703		0.00	0	
Total R197 Future											0.00	0	75
Total For R197											0.00	0	75
R202	On	05/05/2022	Bond Future			248.97924	248.97924	248.94114	248.94114		0.00	0	6,37
R202	On	04/08/2022	Bond Future			247.96577	247.96577	247.92908	247.92908		0.00	0	9
R202	On	03/11/2022	Bond Future			251.60927	251.60927	251.57344	251.57344		0.00	0	
R202	On	02/02/2023	Bond Future			251.03300	251.03300	250.99738	250.99738		0.00	0	
Total R202 Future											0.00	0	6,46
Total For R202											0.00	0	6,46
R2023	On	05/05/2022	Bond Future			5.62999	103.13261	5.57231	103.17825	0.90	0.00	0	14,77
R2023	On	04/08/2022	Bond Future			5.73963	104.51410	5.65269	104.56169	0.65	0.00	0	2,36
R2023	On	03/11/2022	Bond Future			5.49963	102.15114	5.34319	102.19939	0.38	0.00	0	
Total R2023 Future											0.00	0	17,16
R2023	On	05/05/2022	Bond Future	6.29	Call		581.33000	0.58133	539,280	1.01	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		15.77000	0.01577	19,360	1.01	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		588.65000	0.58865	546,490	1.01	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		15.24000	0.01524	18,720	1.01	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		595.98000	0.59598	553,710	1.01	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		14.73000	0.01473	18,100	1.01	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		310.84000	0.31084	278,620	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		93.69000	0.09369	109,060	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		302.96000	0.30296	271,140	0.68	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		96.72000	0.09672	112,490	0.68	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	Op Interr
R2023	On	04/08/2022	Bond Future	6.04	Call			306.89000	0.30689	274,870	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			95.19000	0.09519	110,760	0.69	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			38.61000	0.03861	49,160	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			323.15000	0.32315	285,320	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			37.99000	0.03799	48,410	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			318.03000	0.31803	280,440	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			39.00000	0.03900	49,660	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			320.70000	0.32070	283,000	0.41	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	17,16
R2030	On	05/05/2022	Bond Future			10.01436	91.50290	10.00141	91.56672		8.86	57,189,312.50	625	73,36
R2030	On	04/08/2022	Bond Future			10.23242	88.74493	10.21865	88.81040		8.83	4,259,756.64	48	25,2'
R2030	On	03/11/2022	Bond Future			10.42842	90.03039	10.41386	90.09737		8.59	0.00	0	
R2030	On	02/02/2023	Bond Future			10.62463	87.44027	10.60922	87.50875		8.64	0.00	0	
Total R2030 Future												61,449,069.14	673	98,56
R2030	On	05/05/2022	Bond Future	7.73	Call			0.07000	0.00007	0,050	8.39	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			12,151.32000	12.15132	12,215,120	8.39	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			0.95000	0.00095	0,790	8.39	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put			9,810.87000	9.81087	9,874,530	8.39	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			5.99000	0.00599	5,170	8.39	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.81	Put			6,156.68000	6.15668	6,217,480	8.30	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			39.17000	0.03917	35,200	8.28	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			5,739.78000	5.73978	5,799,630	8.28	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call			105.51000	0.10551	96,820	8.20	0.00	0	7,50
R2030	On	05/05/2022	Bond Future	9.15	Put			4,432.03000	4.43203	4,487,160	8.20	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,494.18000	3.49418	3,543,600	8.14	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.60	Call			447.83000	0.44783	423,470	8.17	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			2,455.20000	2.45520	2,494,660	8.17	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.65	Call			517.75000	0.51775	491,070	8.21	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			2,271.96000	2.27196	2,309,100	8.21	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	8.81	Call			28.14000	0.02814	25,120	8.30	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put			1,347.57000	1.34757	1,370,790	8.42	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			1,754.97000	1.75497	1,704,930	8.63	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			831.31000	0.83131	845,090	8.63	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			1,786.03000	1.78603	1,735,660	8.63	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			813.74000	0.81374	827,190	8.63	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Call			207.53000	0.20753	193,130	8.14	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			7,980.69000	7.98069	8,043,690	8.39	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			1,817.35000	1.81735	1,766,650	8.64	0.00	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			796.46000	0.79646	809,580	8.64	0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Call			5,037.96000	5.03796	4,974,500	9.43	0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			99.79000	0.09979	100,150	9.43	0.00	0	1,80
R2030 On 05/05/2022 Bond Future	9.95	Call			1,093.64000	1.09364	1,053,040	8.42	0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			669.29000	0.66929	648,200	8.17	0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			3,973.82000	3.97382	4,018,200	8.17	0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			682.25000	0.68225	660,890	8.18	0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			3,936.96000	3.93696	3,981,070	8.18	0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			50.49000	0.05049	47,670	8.45	0.00	0	80
R2030 On 04/08/2022 Bond Future	8.30	Put			9,807.27000	9.80727	9,869,920	8.45	0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			695.38000	0.69538	673,750	8.18	0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Put			3,900.30000	3.90030	3,944,140	8.18	0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Call			4,169.59000	4.16959	4,114,660	9.22	0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Put			776.22000	0.77622	786,760	9.22	0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Call			272.43000	0.27243	261,500	8.28	0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Put			6,060.71000	6.06071	6,115,250	8.28	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			3,258.79000	3.25879	3,293,540	8.19	0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			1,725.00000	1.72500	1,692,550	8.20	0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			3,231.66000	3.23166	3,266,190	8.20	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			1,745.33000	1.74533	1,712,650	8.20	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			3,204.98000	3.20498	3,239,280	8.20	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			1,705.09000	1.70509	1,672,860	8.19	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			1,076.33000	1.07633	1,054,360	7.99	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			5,429.10000	5.42910	5,475,610	7.99	0.00	0	10
R2030 On 02/02/2023 Bond Future	9.80	Call			1,254.69000	1.25469	1,230,290	8.00	0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			4,948.50000	4.94850	4,992,580	8.00	0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			364.63000	0.36463	354,770	7.92	0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			8,849.86000	8.84986	8,908,480	7.92	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			1,528.20000	1.52820	1,500,390	8.02	0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			4,337.24000	4.33724	4,377,910	8.02	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			1,543.62000	1.54362	1,515,630	8.02	0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			4,306.40000	4.30640	4,346,890	8.02	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			618.04000	0.61804	603,290	7.94	0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			7,178.72000	7.17872	7,232,450	7.94	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			1,560.71000	1.56071	1,532,520	8.03	0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			4,277.25000	4.27725	4,317,540	8.03	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			1,452.64000	1.45264	1,425,740	8.01	0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			4,493.46000	4.49346	4,535,040	8.01	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	Opt Intere
Total For R2030										61,449,069.14	673	128,00
R2032 On 05/05/2022 Bond Future			10.39748	87.80884	10.38446	87.88107		10.14		0.00	0	140,70
R2032 On 04/08/2022 Bond Future			10.59424	89.00678	10.58050	89.08080		9.63		0.00	0	2,14
R2032 On 03/11/2022 Bond Future			10.78122	86.14386	10.76677	86.21952		9.84		0.00	0	
R2032 On 02/02/2023 Bond Future			10.96392	87.49897	10.94874	87.57624		9.45		0.00	0	
Total R2032 Future										0.00	0	142,84
R2032 On 05/05/2022 Bond Future	9.58	Call			100.58000	0.10058	91,710	8.87		0.00	0	78
R2032 On 05/05/2022 Bond Future	9.58	Put			4,723.78000	4.72378	4,787,140	8.87		0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			810.47000	0.81047	773,340	9.35		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.18	Put			1,955.48000	1.95548	1,990,580	9.35		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			1,074.43000	1.07443	1,031,220	9.51		0.00	0	98
R2032 On 05/05/2022 Bond Future	10.98	Put			350.47000	0.35047	355,030	10.41		0.00	0	98
R2032 On 05/05/2022 Bond Future	11.02	Call			3,751.86000	3.75186	3,683,550	10.46		0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			317.47000	0.31747	321,390	10.46		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			3,796.88000	3.79688	3,728,430	10.48		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			309.92000	0.30992	313,700	10.48		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Put			1,600.94000	1.60094	1,629,960	9.51		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			3,841.94000	3.84194	3,773,340	10.50		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			302.46000	0.30246	306,090	10.50		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			4,484.56000	4.48456	4,414,320	10.73		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			214.35000	0.21435	216,340	10.73		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.98	Call			3,574.13000	3.57413	3,506,460	10.41		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			74.19000	0.07419	70,050	8.67		0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			9,368.92000	9.36892	9,438,800	8.67		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			435.80000	0.43580	419,060	8.50		0.00	0	80
R2032 On 04/08/2022 Bond Future	9.72	Put			5,245.08000	5.24508	5,302,360	8.50		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			1,122.26000	1.12226	1,090,530	8.71		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Put			3,206.13000	3.20613	3,248,420	8.71		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			1,143.58000	1.14358	1,111,490	8.72		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			3,171.83000	3.17183	3,213,760	8.72		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			1,164.91000	1.16491	1,132,470	8.74		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			3,137.59000	3.13759	3,179,170	8.74		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Call			5,814.80000	5.81480	5,748,360	10.35		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			546.09000	0.54609	553,670	10.35		0.00	0	80
R2032 On 04/08/2022 Bond Future	11.89	Call			7,064.21000	7.06421	6,995,030	10.79		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			376.25000	0.37625	381,090	10.79		0.00	0	
R2032 On 03/11/2022 Bond Future	9.31	Put			8,428.86000	8.42886	8,493,780	8.84		0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Call			352.88000	0.35288	341,370	8.85		0.00	0	48
R2032 On 03/11/2022 Bond Future	9.36	Put			8,164.69000	8.16469	8,228,840	8.85		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2032	On	03/11/2022	Bond Future	9.92	Call		872.94000	0.87294	850,430	8.87	0.00	0	73
R2032	On	03/11/2022	Bond Future	9.92	Put		5,466.37000	5.46637	5,519,520	8.87	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put		4,673.91000	4.67391	4,722,520	8.88	0.00	0	43
R2032	On	03/11/2022	Bond Future	10.16	Call		1,217.96000	1.21796	1,189,670	8.89	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put		4,476.92000	4.47692	4,524,290	8.89	0.00	0	13
R2032	On	03/11/2022	Bond Future	10.49	Call		1,899.26000	1.89926	1,862,120	9.14	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put		3,365.72000	3.36572	3,404,240	9.14	0.00	0	43
R2032	On	03/11/2022	Bond Future	9.31	Call		322.38000	0.32238	311,640	8.84	0.00	0	13
R2032	On	03/11/2022	Bond Future	10.56	Put		3,164.23000	3.16423	3,200,880	9.22	0.00	0	13
R2032	On	03/11/2022	Bond Future	10.66	Call		2,331.77000	2.33177	2,290,150	9.32	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		2,893.56000	2.89356	2,927,600	9.32	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call		2,358.72000	2.35872	2,316,850	9.34	0.00	0	73
R2032	On	03/11/2022	Bond Future	10.67	Put		2,867.69000	2.86769	2,901,480	9.34	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call		1,139.11000	1.13911	1,112,060	8.88	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Call		8,135.10000	8.13510	8,066,620	11.04	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put		582.68000	0.58268	589,860	11.04	0.00	0	73
R2032	On	03/11/2022	Bond Future	10.56	Call		2,071.80000	2.07180	2,032,790	9.22	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call		1,702.22000	1.70222	1,670,370	8.68	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put		4,612.64000	4.61264	4,658,060	8.68	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call		419.89000	0.41989	408,250	8.52	0.00	0	43
R2032	On	02/02/2023	Bond Future	9.31	Put		9,340.12000	9.34012	9,405,750	8.52	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call		983.82000	0.98382	961,870	8.60	0.00	0	73
R2032	On	02/02/2023	Bond Future	9.92	Put		6,445.44000	6.44544	6,500,760	8.60	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Call		2,297.23000	2.29723	2,259,020	8.84	0.00	0	73
R2032	On	02/02/2023	Bond Future	10.67	Put		3,732.90000	3.73290	3,771,960	8.84	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call		1,317.17000	1.31717	1,290,300	8.64	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put		5,464.01000	5.46401	5,514,410	8.64	0.00	0	43
R2032	On	02/02/2023	Bond Future	10.38	Call		1,684.04000	1.68404	1,652,410	8.68	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put		4,647.74000	4.64774	4,693,380	8.68	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Call		9,244.16000	9.24416	9,175,050	10.72	0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put		694.55000	0.69455	702,710	10.72	0.00	0	73
R2032	On	02/02/2023	Bond Future	10.40	Call		1,720.54000	1.72054	1,688,460	8.68	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put		4,577.72000	4.57772	4,622,910	8.68	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call		1,910.01000	1.91001	1,875,730	8.70	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put		4,237.11000	4.23711	4,280,100	8.70	0.00	0	43
Total R2032 Option											0.00	0	14,43
Total For R2032											0.00	0	157,33
R2035	On	05/05/2022	Bond Future			10.75276	88.78813	10.73959	88.87019	11.34	70,852,927.74	798	73,98
R2035	On	04/08/2022	Bond Future			10.94655	89.95861	10.93269	90.04260	10.74	0.00	0	49,98

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 03/11/2022 Bond Future			11.12103	86.79671	11.10653	86.88241		11.02		0.00	0	
R2035 On 02/02/2023 Bond Future			11.29153	88.20024	11.27635	88.28775		10.55		0.00	0	
Total R2035 Future										70,852,927.74	798	123,98
R2035 On 05/05/2022 Bond Future	10.72	Call			1,411.14000	1.41114	1,357,940	10.50		0.00	0	
R2035 On 05/05/2022 Bond Future	10.72	Put			1,533.40000	1.53340	1,562,260	10.50		0.00	0	
R2035 On 05/05/2022 Bond Future	10.82	Call			1,753.68000	1.75368	1,694,910	10.67		0.00	0	
R2035 On 05/05/2022 Bond Future	10.82	Put			1,254.41000	1.25441	1,277,700	10.67		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Call			5,488.56000	5.48856	5,407,970	11.91		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Put			11.93000	0.01193	11,680	13.59		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			181.39000	0.18139	182,860	11.91		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			5,540.92000	5.54092	5,460,260	11.93		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			176.82000	0.17682	178,220	11.93		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			5,593.39000	5.59339	5,512,650	11.95		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			172.42000	0.17242	173,740	11.95		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Call			10,789.69000	10.78969	10,707,380	13.59		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			1,233.44000	1.23344	1,198,070	9.77		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.53	Put			3,725.68000	3.72568	3,774,300	9.77		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			1,754.51000	1.75451	1,711,140	10.09		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			2,996.30000	2.99630	3,036,920	10.09		0.00	0	
R2035 On 04/08/2022 Bond Future	9.53	Call			133.39000	0.13339	126,470	9.50		0.00	0	40
R2035 On 04/08/2022 Bond Future	9.53	Put			9,273.49000	9.27349	9,350,560	9.50		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			284.26000	0.28426	271,630	9.42		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.84	Put			7,290.54000	7.29054	7,361,900	9.42		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Call			7,601.54000	7.60154	7,523,830	12.13		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			489.96000	0.48996	496,240	12.13		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.64	Call			1,507.50000	1.50750	1,467,680	9.94		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			3,308.87000	3.30887	3,353,040	9.94		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.72	Call			1,726.08000	1.72608	1,683,100	10.07		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			3,029.80000	3.02980	3,070,810	10.07		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			1,783.18000	1.78318	1,739,420	10.10		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			2,963.11000	2.96311	3,003,340	10.10		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			3,049.04000	3.04904	2,991,620	10.61		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			1,864.28000	1.86428	1,890,850	10.61		0.00	0	10
R2035 On 03/11/2022 Bond Future	10.30	Put			5,991.42000	5.99142	6,050,750	9.87		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			1,512.42000	1.51242	1,478,230	9.98		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			4,771.74000	4.77174	4,823,250	9.98		0.00	0	50
R2035 On 03/11/2022 Bond Future	11.05	Put			3,144.03000	3.14403	3,180,940	10.58		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			3,059.20000	3.05920	3,008,190	10.67		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			2,920.55000	2.92055	2,955,240	10.67		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2035 On 03/11/2022 Bond Future	9.82	Call			470.11000	0.47011	455,190	9.81		0.00	0	58
R2035 On 03/11/2022 Bond Future	9.82	Put			8,587.97000	8.58797	8,658,750	9.81		0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Call			1,024.91000	1.02491	998,540	9.87		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	11.15	Put			2,866.95000	2.86695	2,901,100	10.69		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Call			9,289.41000	9.28941	9,211,690	12.59		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			665.54000	0.66554	673,520	12.59		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	10.99	Call			2,627.19000	2.62719	2,580,110	10.52		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			3,320.42000	3.32042	3,359,040	10.52		0.00	0	58
R2035 On 03/11/2022 Bond Future	11.05	Call			2,808.73000	2.80873	2,759,940	10.58		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	11.14	Call			3,091.28000	3.09128	3,039,990	10.68		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			2,893.65000	2.89365	2,928,060	10.68		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			3,123.51000	3.12351	3,071,960	10.69		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			1,165.59000	1.16559	1,139,730	9.59		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.30	Put			7,075.25000	7.07525	7,136,900	9.59		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			1,792.24000	1.79224	1,757,610	9.68		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			5,456.87000	5.45687	5,509,750	9.68		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.87	Call			2,268.68000	2.26868	2,228,580	9.81		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			4,659.86000	4.65986	4,707,270	9.81		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			2,294.19000	2.29419	2,253,820	9.82		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			4,625.38000	4.62538	4,672,520	9.82		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			584.12000	0.58412	568,520	9.47		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			9,680.42000	9.68042	9,752,330	9.47		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			2,773.46000	2.77346	2,728,400	9.99		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Put			4,034.78000	4.03478	4,077,230	9.99		0.00	0	58
R2035 On 02/02/2023 Bond Future	13.22	Call			10,948.88000	10.94888	10,869,680	12.26		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			722.96000	0.72296	731,270	12.26		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.86	Call			2,243.65000	2.24365	2,203,810	9.80		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			4,694.88000	4.69488	4,742,550	9.80		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			2,745.67000	2.74567	2,700,870	9.98		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	11.05	Put			4,065.94000	4.06594	4,108,650	9.98		0.00	0	
Total R2035 Option										0.00	0	10,95
Total For R2035										70,852,927.74	798	134,97
R2037 On 05/05/2022 Bond Future			10.92956	84.70539	10.91121	84.82077		12.00		0.00	0	85,07
R2037 On 04/08/2022 Bond Future			11.11671	81.60439	11.09749	81.72206		12.00		0.00	0	52,42
R2037 On 03/11/2022 Bond Future			11.28345	82.78688	11.26341	82.90675		11.71		0.00	0	
R2037 On 02/02/2023 Bond Future			11.44913	79.83309	11.42822	79.95525		11.84		0.00	0	
Total R2037 Future										0.00	0	137,45
R2037 On 05/05/2022 Bond Future	11.82	Call			5,633.81000	5.63381	5,522,940	13.00		0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Put			196.06000	0.19606	200,570	13.00		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2037	On	05/05/2022	Bond Future	11.83	Call		5.68601000	5.68601	5,574,990	13.02	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		191.44000	0.19144	195,800	13.02	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		5,738.30000	5.73830	5,627,150	13.04	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		186.97000	0.18697	191,200	13.04	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		1,735.85000	1.73585	1,678,520	11.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		3,022.36000	3.02236	3,082,700	11.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		1,764.66000	1.76466	1,706,790	11.12	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		2,988.48000	2.98848	3,048,280	11.12	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		2,762.92000	2.76292	2,689,400	11.64	0.00	0	1,04
R2037	On	04/08/2022	Bond Future	11.21	Put		2,077.65000	2.07765	2,121,800	11.64	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		3,533.94000	3.53394	3,451,310	11.90	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		1,592.29000	1.59229	1,627,330	11.90	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		361.88000	0.36188	342,390	10.52	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		6,829.94000	6.82994	6,928,120	10.52	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		5,775.58000	5.77558	5,675,970	12.64	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		789.65000	0.78965	807,710	12.64	0.00	0	1,04
R2037	On	04/08/2022	Bond Future	10.91	Call		1,793.72000	1.79372	1,735,310	11.14	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		2,954.92000	2.95492	3,014,180	11.14	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		2,841.10000	2.84110	2,890,810	11.26	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		3,113.63000	3.11363	3,044,230	11.24	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		2,894.95000	2.89495	2,945,420	11.24	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		3,146.07000	3.14607	3,076,290	11.25	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		2,867.78000	2.86778	2,917,870	11.25	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		3,178.93000	3.17893	3,108,770	11.26	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		2,351.98000	2.35198	2,296,800	10.93	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		4,610.12000	4.61012	4,677,100	10.93	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		2,300.11000	2.30011	2,245,680	10.91	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		4,680.26000	4.68026	4,747,990	10.91	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		2,325.97000	2.32597	2,271,160	10.92	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,645.08000	4.64508	4,712,430	10.92	0.00	0	
Total R2037 Option											0.00	0	2,24
Total For R2037											0.00	0	139,74
R2040	On	05/05/2022	Bond Future			11.03075	86.76581	11.01746	86.85570	12.58	0.00	0	62,04
R2040	On	04/08/2022	Bond Future			11.21196	83.44256	11.19802	83.53437	12.59	0.00	0	42,53
R2040	On	03/11/2022	Bond Future			11.37313	84.65179	11.35857	84.74552	12.28	0.00	0	
R2040	On	02/02/2023	Bond Future			11.53317	81.47714	11.51797	81.57274	12.45	0.00	0	
Total R2040 Future											0.00	0	104,57
R2040	On	05/05/2022	Bond Future	9.82	Call		21.70000	0.02170	19,040	11.22	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		8,776.72000	8.77672	8,863,950	11.22	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 05/05/2022 Bond Future	10.57	Call			451.37000	0.45137	422,910	10.98		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	10.57	Put			3,567.47000	3.56747	3,628,900	10.98		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Call			5,863.10000	5.86310	5,775,000	13.26		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Put			10.22000	0.01022	9,980	15.29		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	11.90	Put			206.85000	0.20685	208,640	13.26		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			5,918.67000	5.91867	5,830,490	13.28		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			201.81000	0.20181	203,520	13.28		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Call			5,974.29000	5.97429	5,886,020	13.30		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Put			196.90000	0.19690	198,520	13.30		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Call			12,120.89000	12.12089	12,030,760	15.29		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			1,923.95000	1.92395	1,875,560	11.44		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			3,043.26000	3.04326	3,086,680	11.44		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Call			7,074.18000	7.07418	6,991,410	13.33		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Put			627.93000	0.62793	636,970	13.33		0.00	0	46
R2040 On 04/08/2022 Bond Future	9.70	Call			112.17000	0.11217	106,040	11.21		0.00	0	46
R2040 On 04/08/2022 Bond Future	9.70	Put			10,979.39000	10.97939	11,065,070	11.21		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Call			1,045.25000	1.04525	1,011,640	10.92		0.00	0	46
R2040 On 04/08/2022 Bond Future	10.70	Put			4,432.53000	4.43253	4,490,730	10.92		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Call			1,955.89000	1.95589	1,907,060	11.46		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			3,007.92000	3.00792	3,050,900	11.46		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			1,988.30000	1.98830	1,939,040	11.48		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			2,973.14000	2.97314	3,015,690	11.48		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			3,120.53000	3.12053	3,157,790	11.91		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			3,421.80000	3.42180	3,365,040	11.92		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			3,091.47000	3.09147	3,128,440	11.92		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			3,351.95000	3.35195	3,295,780	11.90		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			3,149.83000	3.14983	3,187,390	11.90		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			3,386.79000	3.38679	3,330,320	11.91		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			2,464.77000	2.46477	2,420,770	11.55		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			5,097.96000	5.09796	5,149,560	11.55		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Call			2,492.34000	2.49234	2,448,050	11.56		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			5,059.41000	5.05941	5,110,720	11.56		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			2,437.37000	2.43737	2,393,660	11.54		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			5,136.77000	5.13677	5,188,660	11.54		0.00	0	
Total R2040 Option										0.00	0	4,96
Total For R2040										0.00	0	109,56
R2044 On 05/05/2022 Bond Future			11.07021	83.42168	11.06707	83.44326		13.21		404,511,726.32	4,849	64,30
R2044 On 04/08/2022 Bond Future			11.24258	80.17798	11.23920	80.20061		13.23		200,845,839.90	2,505	22,24
R2044 On 03/11/2022 Bond Future			11.39557	81.34000	11.39199	81.36343		12.91		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2044 On 02/02/2023 Bond Future			11.54722	78.23846	11.54343	78.26271		13.09		0.00	0	
Total R2044 Future										605,357,566.22	7,354	86,54
R2044 On 05/05/2022 Bond Future	11.91	Call			5,700.47000	5.70047	5,673,820	13.95		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Put			235.14000	0.23514	230,070	13.95		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Call			5,755.91000	5.75591	5,729,320	13.97		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Put			229.50000	0.22950	224,490	13.97		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Call			5,811.40000	5.81140	5,784,850	14.00		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Put			224.00000	0.22400	219,030	14.00		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			2,048.58000	2.04858	2,029,970	12.16		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			2,989.76000	2.98976	2,993,780	12.16		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Call			1,982.79000	1.98279	1,964,430	12.12		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			3,060.71000	3.06071	3,064,980	12.12		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			2,015.66000	2.01566	1,997,170	12.14		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			3,025.16000	3.02516	3,029,300	12.14		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			3,258.85000	3.25885	3,263,170	12.52		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			3,346.29000	3.34629	3,327,100	12.53		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			3,228.53000	3.22853	3,232,770	12.53		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			3,276.65000	3.27665	3,257,620	12.50		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			3,289.68000	3.28968	3,294,080	12.50		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			3,311.26000	3.31126	3,292,150	12.52		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			2,528.84000	2.52884	2,513,510	12.20		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			5,115.73000	5.11573	5,124,650	12.20		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			2,557.22000	2.55722	2,541,810	12.21		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			5,076.60000	5.07660	5,085,440	12.21		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			2,500.62000	2.50062	2,485,370	12.19		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			5,155.11000	5.15511	5,164,110	12.19		0.00	0	
Total R2044 Option										0.00	0	
Total For R2044										605,357,566.22	7,354	86,54
R2048 On 05/05/2022 Bond Future			10.99434	82.53623	10.98597	82.59569		13.63		0.00	0	191,06
R2048 On 04/08/2022 Bond Future			11.15867	83.62365	11.14986	83.68462		12.93	31,776,987.00		380	6,35
R2048 On 03/11/2022 Bond Future			11.30559	80.43241	11.29638	80.49471		13.33	0.00		0	
R2048 On 02/02/2023 Bond Future			11.44826	81.73388	11.43863	81.79758		12.77	0.00		0	
Total R2048 Future										31,776,987.00	380	197,46
R2048 On 05/05/2022 Bond Future	11.79	Call			5,627.53000	5.62753	5,566,960	14.13		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			246.84000	0.24684	245,730	14.13		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			5,684.40000	5.68440	5,623,800	14.15		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			240.80000	0.24080	239,660	14.15		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			5,741.28000	5.74128	5,680,640	14.18		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			234.85000	0.23485	233,670	14.18		0.00	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
R2048 On 04/08/2022 Bond Future	10.20	Call			0.00000	0.00000	391,670	11.29		665,839.00	1,700	1,700
R2048 On 04/08/2022 Bond Future	10.20	Put			0.00000	0.00000	7,535,250	11.29		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Call			629.73000	0.62973	612,320	11.22		1,469,568.00	2,400	
R2048 On 04/08/2022 Bond Future	10.40	Put			6,132.99000	6.13299	6,176,550	11.22		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			2,046.26000	2.04626	2,010,760	12.14		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			3,237.90000	3.23790	3,263,370	12.14		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			2,079.91000	2.07991	2,044,110	12.16		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			3,200.54000	3.20054	3,225,710	12.16		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Call			109.91000	0.10991	105,280	11.45		252,672.00	2,400	
R2048 On 04/08/2022 Bond Future	9.70	Put			11,366.80000	11.36680	11,423,140	11.45		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			2,113.61000	2.11361	2,077,520	12.18		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			3,163.33000	3.16333	3,188,210	12.18		0.00	0	
R2048 On 04/08/2022 Bond Future	10.90	Call			0.00000	0.00000	1,754,260	11.98		2,982,242.00	1,700	1,700
R2048 On 04/08/2022 Bond Future	10.90	Put			0.00000	0.00000	3,578,900	11.98		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			3,247.36000	3.24736	3,269,880	12.82		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			3,335.12000	3.33512	3,295,750	12.80		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			3,310.62000	3.31062	3,333,550	12.80		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			3,370.83000	3.37083	3,331,250	12.81		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			3,278.73000	3.27873	3,301,450	12.81		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			3,406.96000	3.40696	3,367,180	12.82		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			2,627.41000	2.62741	2,595,390	11.82		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			5,066.26000	5.06626	5,097,940	11.82		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			2,568.31000	2.56831	2,536,710	11.80		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			5,147.08000	5.14708	5,179,180	11.80		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			2,597.63000	2.59763	2,565,820	11.81		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			5,106.38000	5.10638	5,138,270	11.81		0.00	0	
Total R2048 Option										5,370,321.00	8,200	3,400
Total For R2048										37,147,308.00	8,580	200,800
R209 On 05/05/2022 Bond Future			10.71770	68.75968	10.69925	68.86043		12.69		0.00	0	20,700
R209 On 04/08/2022 Bond Future			10.88313	69.69772	10.86389	69.80043		12.06		0.00	0	1,500
R209 On 03/11/2022 Bond Future			11.03888	67.56167	11.01886	67.66628		12.35		0.00	0	2,700
R209 On 02/02/2023 Bond Future			11.18957	68.62429	11.16874	68.73093		11.86		0.00	0	
Total R209 Future										0.00	0	25,000
R209 On 05/05/2022 Bond Future	9.50	Call			16.13000	0.01613	13,740	11.23		0.00	0	2,900
R209 On 05/05/2022 Bond Future	9.50	Put			7,040.27000	7.04027	7,138,630	11.23		0.00	0	
R209 On 05/05/2022 Bond Future	9.75	Call			51.27000	0.05127	44,920	11.10		0.00	0	8,500
R209 On 05/05/2022 Bond Future	9.75	Put			5,530.62000	5.53062	5,625,020	11.10		0.00	0	
R209 On 05/05/2022 Bond Future	10.25	Call			379.58000	0.37958	350,210	11.38		0.00	0	
R209 On 05/05/2022 Bond Future	10.75	Put			1,201.86000	1.20186	1,236,800	12.33		0.00	0	1,000

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	05/05/2022	Bond Future	11.43	Call		4,088.46000	4.08846	3,994,420	13.43	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		253.85000	0.25385	260,560	13.43	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		4,132.73000	4.13273	4,038,490	13.46	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		247.80000	0.24780	254,310	13.46	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Put		2,899.01000	2.89901	2,970,390	11.38	0.00	0	11,00
R209	On	05/05/2022	Bond Future	11.45	Call		4,177.02000	4.17702	4,082,590	13.48	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		241.82000	0.24182	248,140	13.48	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		6,678.64000	6.67864	6,578,850	14.70	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		63.23000	0.06323	64,190	14.70	0.00	0	12,00
R209	On	05/05/2022	Bond Future	10.75	Call		1,478.49000	1.47849	1,412,680	12.33	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,305.04000	1.30504	1,258,900	11.05	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		2,846.40000	2.84640	2,902,970	11.05	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,328.35000	1.32835	1,281,720	11.07	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		2,814.59000	2.81459	2,870,670	11.07	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,282.13000	1.28213	1,236,470	11.04	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		2,878.68000	2.87868	2,935,730	11.04	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Put		10,374.10000	10.37410	10,470,920	10.95	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		8,906.62000	8.90662	8,999,440	10.95	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		631.33000	0.63133	607,590	11.01	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put		6,271.80000	6.27180	6,352,670	11.01	0.00	0	6,00
R209	On	03/11/2022	Bond Future	10.50	Call		1,318.01000	1.31801	1,277,930	11.07	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		4,111.12000	4.11112	4,175,650	11.07	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		153.85000	0.15385	146,060	10.95	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.00	Put		2,628.20000	2.62820	2,674,100	11.80	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.01	Call		2,557.02000	2.55702	2,497,960	11.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,603.39000	2.60339	2,648,940	11.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		2,584.74000	2.58474	2,525,340	11.82	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,578.78000	2.57878	2,623,990	11.82	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		255.88000	0.25588	244,090	10.95	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		2,612.61000	2.61261	2,552,860	11.84	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,554.37000	2.55437	2,599,230	11.84	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		4,052.05000	4.05205	3,977,850	12.35	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,600.22000	1.60022	1,630,630	12.35	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		2,529.44000	2.52944	2,470,730	11.80	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		2,052.81000	2.05281	2,004,830	11.19	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		4,087.54000	4.08754	4,146,200	11.19	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		2,075.29000	2.07529	2,026,990	11.20	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		4,056.59000	4.05659	4,114,930	11.20	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		2,097.90000	2.09790	2,049,270	11.21	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		4,025.84000	4.02584	4,083,850	11.21	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total R209 Option												0.00	0	53,60	
Total For R209												0.00	0	78,65	
R210	On	05/05/2022	Bond Future			219.42784	219.42784	219.70636	219.70636				0.00	0	1,00
R210	On	04/08/2022	Bond Future			222.47494	222.47494	222.75913	222.75913				0.00	0	20
R210	On	03/11/2022	Bond Future			222.81016	222.81016	223.09960	223.09960				0.00	0	
R210	On	02/02/2023	Bond Future			226.35771	226.35771	226.65293	226.65293				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			10.25526	82.74323	10.23192	82.86007		9.91		0.00	0	25,18
R213	On	04/08/2022	Bond Future			10.46038	83.83559	10.43582	83.95479		9.40		0.00	0	
R213	On	03/11/2022	Bond Future			10.64611	81.52988	10.62037	81.65125		9.55		0.00	0	
R213	On	02/02/2023	Bond Future			10.82800	82.84612	10.80098	82.96983		9.20		0.00	0	
Total R213 Future												0.00	0	25,18	
R213	On	05/05/2022	Bond Future	10.63	Call			2,507.47000	2.50747	2,412,730	10.04		0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put			543.87000	0.54387	565,970	10.04		0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			2,543.64000	2.54364	2,448,410	10.05		0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			531.50000	0.53150	553,110	10.05		0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			2,579.99000	2.57999	2,484,290	10.06		0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			519.36000	0.51936	540,500	10.06		0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			830.21000	0.83021	790,380	8.61		0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			3,487.90000	3.48790	3,567,270	8.61		0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			798.81000	0.79881	759,980	8.59		0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			3,557.85000	3.55785	3,638,220	8.59		0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			814.51000	0.81451	775,170	8.60		0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			3,522.85000	3.52285	3,602,710	8.60		0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Put			7,483.22000	7.48322	7,587,050	8.78		0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call			934.58000	0.93458	897,950	8.76		0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put			4,728.25000	4.72825	4,812,990	8.76		0.00	0	40
R213	On	03/11/2022	Bond Future	10.19	Put			3,553.65000	3.55365	3,624,920	8.92		0.00	0	40
R213	On	03/11/2022	Bond Future	10.37	Call			1,858.31000	1.85831	1,800,940	9.07		0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put			3,051.22000	3.05122	3,115,220	9.07		0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call			320.20000	0.32020	304,010	8.78		0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put			7,765.57000	7.76557	7,870,750	8.78		0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call			354.12000	0.35412	336,580	8.78		0.00	0	40
R213	On	03/11/2022	Bond Future	10.39	Put			2,998.98000	2.99898	3,062,190	9.09		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			1,924.21000	1.92421	1,865,650	9.10		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			2,972.99000	2.97299	3,035,800	9.10		0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call			1,120.94000	1.12094	1,079,270	8.76		0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put			4,217.46000	4.21746	4,297,160	8.76		0.00	0	20

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	03/11/2022	Bond Future	10.19	Call		1,489.11000	1.48911	1,439,010	8.92	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		1,880.05000	1.88005	1,822,290	9.08	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		3,024.88000	3.02488	3,088,490	9.08	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		1,902.19000	1.90219	1,844,030	9.09	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Call		1,554.28000	1.55428	1,506,760	8.49	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		4,322.39000	4.32239	4,398,580	8.49	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,808.70000	1.80870	1,756,330	8.57	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,910.16000	3.91016	3,981,500	8.57	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		422.53000	0.42253	404,370	8.36	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		8,416.14000	8.41614	8,521,690	8.36	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		1,254.30000	1.25430	1,213,290	8.47	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,986.75000	4.98675	5,069,450	8.47	0.00	0	47
R213	On	02/02/2023	Bond Future	12.20	Call		7,020.27000	7.02027	6,918,080	10.08	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		924.68000	0.92468	946,200	10.08	0.00	0	97
R213	On	02/02/2023	Bond Future	10.22	Call		1,570.60000	1.57060	1,522,750	8.50	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		4,290.86000	4.29086	4,366,720	8.50	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,586.74000	1.58674	1,538,550	8.50	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		4,259.19000	4.25919	4,334,710	8.50	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		1,968.33000	1.96833	1,913,170	8.63	0.00	0	97
R213	On	02/02/2023	Bond Future	10.43	Put		3,691.91000	3.69191	3,760,460	8.63	0.00	0	
Total R213 Option											0.00	0	5,32
Total For R213											0.00	0	30,51
R214	On	05/05/2022	Bond Future			11.00516	65.75544	10.99170	65.83124	13.73	28,340,594.64	431	15,47
R214	On	04/08/2022	Bond Future			11.17048	66.62176	11.15641	66.69914	13.04	0.00	0	1,33
R214	On	03/11/2022	Bond Future			11.31845	64.31726	11.30380	64.39619	13.43	0.00	0	
R214	On	02/02/2023	Bond Future			11.46198	65.35782	11.44675	65.43824	12.89	0.00	0	
Total R214 Future											28,340,594.64	431	16,87
R214	On	05/05/2022	Bond Future	11.73	Call		4,197.22000	4.19722	4,124,360	14.10	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		237.55000	0.23755	240,490	14.10	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		4,242.04000	4.24204	4,169,070	14.12	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		231.40000	0.23140	234,230	14.12	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		4,286.95000	4.28695	4,213,860	14.13	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		225.41000	0.22541	228,120	14.13	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		1,660.70000	1.66070	1,619,530	12.26	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,587.17000	2.58717	2,623,380	12.26	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		1,607.72000	1.60772	1,567,280	12.22	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,646.95000	2.64695	2,683,890	12.22	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		1,634.10000	1.63410	1,593,290	12.24	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,616.92000	2.61692	2,653,490	12.24	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/11/2022	Bond Future	11.35	Put			2,563.94000	2.56394	2,595,170	12.95	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			2,841.56000	2.84156	2,793,610	12.97	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			2,539.60000	2.53960	2,570,580	12.97	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			2,783.04000	2.78304	2,735,590	12.94	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			2,588.28000	2.58828	2,619,760	12.94	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			2,812.33000	2.81233	2,764,630	12.95	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			2,115.67000	2.11567	2,077,840	11.93	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			4,102.07000	4.10207	4,144,660	11.93	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			2,139.43000	2.13943	2,101,350	11.94	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			4,070.37000	4.07037	4,112,710	11.94	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			2,092.30000	2.09230	2,054,710	11.92	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			4,134.22000	4.13422	4,177,050	11.92	0.00	0	
Total R214 Option												0.00	0	
Total For R214												28,340,594.64	431	16,8'
Total for Bond												1,385,940,347.86	23,064	1,264,05
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future												0.00	0	
Total For ES23												0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future												0.00	0	
Total For ES23A												0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26 Future												0.00	0	
Total For ES26												0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future												0.00	0	
Total For ES26A												0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33 Future												0.00	0	
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	
l2025	On	31/01/2025	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 I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
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	

Contract 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 R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 05/05/2022 GOVI			810.12900	810.12900	810.80800	810.80800				0.00	0	98
GOVI On 04/08/2022 GOVI			821.06100	821.06100	821.75600	821.75600				0.00	0	
GOVI On 03/11/2022 GOVI			833.04100	833.04100	833.75100	833.75100				0.00	0	
GOVI On 02/02/2023 GOVI			846.10000	846.10000	846.82600	846.82600				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 05/05/2022 GOVI	788.23	Call			225,780.00000	22.57800	218,990,000			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			225,680.00000	22.56800	218,890,000			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			225,580.00000	22.55800	218,790,000			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			24,760.00000	2.47600	17,810,000			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			24,960.00000	2.49600	18,010,000			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			24,860.00000	2.48600	17,910,000			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			133,210.00000	13.32100	126,110,000			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			133,410.00000	13.34100	126,310,000			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			133,310.00000	13.33100	126,210,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.83	Put			40,040.00000	4.00400	47,300,000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI On 02/02/2023 GOVI	850.84	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			40,140.00000	4.01400	47,400,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Put			39,940.00000	3.99400	47,200,000		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			806.47300	806.47300	807.07000	807.07000			0.00	0	
AL37 On 04/08/2022 Index Future			817.35600	817.35600	817.96800	817.96800			0.00	0	
AL37 On 03/11/2022 Index Future			829.28200	829.28200	829.90700	829.90700			0.00	0	
AL37 On 02/02/2023 Index Future			842.28200	842.28200	842.92200	842.92200			0.00	0	
Total AL37 Future									0.00	0	
Total For AL37									0.00	0	
AL7T On 05/05/2022 Index Future			923.02400	923.02400	923.83400	923.83400			0.00	0	
AL7T On 04/08/2022 Index Future			935.48000	935.48000	936.30800	936.30800			0.00	0	
AL7T On 03/11/2022 Index Future			949.12900	949.12900	949.97500	949.97500			0.00	0	
AL7T On 02/02/2023 Index Future			964.00900	964.00900	964.87300	964.87300			0.00	0	
Total AL7T Future									0.00	0	
Total For AL7T									0.00	0	
ALBI On 05/05/2022 Index Future			821.46900	821.46900	822.18100	822.18100			0.00	0	12
ALBI On 04/08/2022 Index Future			832.55400	832.55400	833.28300	833.28300			0.00	0	9
ALBI On 03/11/2022 Index Future			844.70100	844.70100	845.44600	845.44600			0.00	0	
ALBI On 02/02/2023 Index Future			857.94400	857.94400	858.70400	858.70400			0.00	0	
Total ALBI Future									0.00	0	21
Total For ALBI									0.00	0	21
IGOV On 05/05/2022 Index Future			315.88600	315.88600	316.41600	316.41600			0.00	0	45
IGOV On 04/08/2022 Index Future			320.22600	320.22600	320.76600	320.76600			0.00	0	
IGOV On 03/11/2022 Index Future			324.97500	324.97500	325.52400	325.52400			0.00	0	
IGOV On 02/02/2023 Index Future			330.14500	330.14500	330.70400	330.70400			0.00	0	
Total IGOV Future									0.00	0	45
Total For IGOV									0.00	0	45
Total for Index									0.00	0	71
JIBAR f On 16/03/2022 Jibar Future			4.26500	95.73500	4.26500	95.73500			0.00	0	
JIBAR f On 20/04/2022 Jibar Future			4.66500	95.33500	4.67500	95.32500			0.00	0	
JIBAR f On 18/05/2022 Jibar Future			4.71500	95.28500	4.74000	95.26000			0.00	0	
JIBAR f On 15/06/2022 Jibar Future			5.18500	94.81500	5.15500	94.84500			0.00	0	7
JIBAR f On 20/07/2022 Jibar Future			5.29000	94.71000	5.23000	94.77000			0.00	0	
JIBAR f On 17/08/2022 Jibar Future			5.70000	94.30000	5.64000	94.36000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR F On 21/09/2022		Jibar Future	5.75000	94.25000	5.71000	94.29000				0.00	0	
JIBAR F On 21/12/2022		Jibar Future	6.40500	93.59500	6.37500	93.62500				0.00	0	
JIBAR F On 15/03/2023		Jibar Future	6.69500	93.30500	6.63000	93.37000				0.00	0	
JIBAR F On 21/06/2023		Jibar Future	6.93000	93.07000	6.88000	93.12000				0.00	0	
JIBAR F On 20/09/2023		Jibar Future	7.05500	92.94500	6.97500	93.02500				0.00	0	
JIBAR F On 20/12/2023		Jibar Future	7.19500	92.80500	7.10500	92.89500				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 :										1,385,940,347.86	23,064	1,265,97
ABCPI3 On 07/12/2023		Spot Bond	2.26800	321.57218	2.26800	321.49360				0.00	0	986,500,00
Total ABCPI3 SPOT										0.00	0	986,500,00
Total For ABCPI3										0.00	0	986,500,00
ABF001 On 13/09/2026		Spot Bond			0.00000	99.99984				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	101.48834				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.65000	101.96082	9.65000	101.93443				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031		Spot Bond	11.34500	90.55764	11.34500	90.53019				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	100.22200				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026		Spot Bond			0.00000	99.95221				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022		Spot Bond			0.00000	100.51241				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN11 On 11/11/2022		Spot Bond			0.00000	100.97379				0.00	1,920,000,000	960,000,00

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 ABFN16 SPOT										0.00	1,920,000,000	960,000,000
Total For ABFN16										0.00	1,920,000,000	960,000,000
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.17172				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2022 Spot Bond					0.00000	100.41874				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.94335				0.00	0	200,000,000
Total ABFN22 SPOT										0.00	0	200,000,000
Total For ABFN22										0.00	0	200,000,000
ABFN2: On 25/05/2027 Spot Bond					0.00000	100.28926				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.33562				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.27895				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.69380				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.82038				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.71544				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.83371				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.49704				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.96603				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.40673				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.80490				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.64540				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.18254				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.17763				0.00	1,320,000,000	660,000,000
Total ABFN40 SPOT										0.00	1,320,000,000	660,000,000
Total For ABFN40										0.00	1,320,000,000	660,000,000
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.27397				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.58532				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.78885				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.81133				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.82742				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.16031				0.00	0	
Total ABFN46 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 ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.38923				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.25552				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.21228				0.00	0	960,000,00
Total ABFN49 SPOT										0.00	0	960,000,00
Total For ABFN49										0.00	0	960,000,00
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.99713				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.12956				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.92887				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.39955				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.41315				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.42455				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.07936				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.69130				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.29134				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ABJ03 SPOT									0.00	0	
Total For ABJ03									0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.92110			0.00	0	
Total ABK12 SPOT									0.00	0	
Total For ABK12									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.77000	6.77000	6.77000	147.46904			0.00	0	
Total ABKI04 SPOT									0.00	0	
Total For ABKI04									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	32.32865	100.00000	32.25160			0.00	0	
Total ABKI04/I2025 SPOT									0.00	0	
Total For ABKI04/I2025									0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.52000	2.52000	2.52000	157.54557			0.00	0	1,000,00
Total ABN61 SPOT									0.00	0	1,000,00
Total For ABN61									0.00	0	1,000,00
ABN62 On 31/03/2028 Spot Bond			3.43500	3.43500	3.43500	211.75230			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.36500	4.36500	4.36500	235.71134			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.06000	7.06000	7.06000	100.92115			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.42500	8.42500	8.42500	110.38444			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.50000	103.89815	5.50000	103.88263			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.59000	105.98912	5.59000	105.97298		6,676,696,000,000.00	1,194,400,000	595,100,00	
Total ABS15 SPOT								6,676,696,000,000.00	1,194,400,000	595,100,00	
Total For ABS15								6,676,696,000,000.00	1,194,400,000	595,100,00	
ABS16 On 11/11/2025 Spot Bond			8.11500	110.63092	8.11500	110.60661		0.00	0		
Total ABS16 SPOT								0.00	0	0	
Total For ABS16								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
ABS17 On 11/11/2027 Spot Bond			8.69000	112.16821	8.69000	112.14185				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.03000	110.10800	6.03000	110.08993				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.20500	102.29108	8.20500	102.26874				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.27124	100.00000	11.24643				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.60800	325.06959	1.60800	324.99603				0.00	0	410,000,00
Total ABSI2 SPOT										0.00	0	410,000,00
Total For ABSI2										0.00	0	410,000,00
ABX01 On 10/07/2024 Spot Bond			11.30000	11.30000	11.30000	101.12948				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.85645				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.86078				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.70538				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	99.86150				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	99.86150				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.85788				0.00	0	
Total ACL201 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 ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.85788				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	167.82749				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	169.71294				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.86842				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.89509				0.00	0	2,000,000,00
Total AECI02 SPOT										0.00	0	2,000,000,00
Total For AECI02										0.00	0	2,000,000,00
AECI03 On 21/11/2022 Spot Bond					0.00000	100.42903				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.65738				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.36950				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.29224				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.22187				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	105.34736				0.00	5,600,000	1,400,00
Total AGT01 SPOT										0.00	5,600,000	1,400,00
Total For AGT01										0.00	5,600,000	1,400,00
AGT02 On 28/11/2024 Spot Bond					0.00000	104.98904				0.00	13,600,000	3,400,00

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 AGT02 SPOT										0.00	13,600,000	3,400,000
Total For AGT02										0.00	13,600,000	3,400,000
AGT03 On 05/06/2025 Spot Bond					0.00000	102.94474				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.39538				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.78644				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.81626				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.72500	97.64276	8.72500	97.61972				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.86120				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.01087				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.19776				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.68149				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.33244				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.75000	104.79171	6.75000	104.77249				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.31249				0.00	851,001,800	851,001,800
Total AHF5A4 SPOT										0.00	851,001,800	851,001,800
Total For AHF5A4										0.00	851,001,800	851,001,800
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.34952				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.37229				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.79574				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.42637				0.00	0	4,710,000,000
Total AHF6A1 SPOT										0.00	0	4,710,000,000
Total For AHF6A1										0.00	0	4,710,000,000
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.77616				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.34943				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.37218				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	100.53095				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.47668				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.32666				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.36080				0.00	0	
Total AHF7B1 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 AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.35227				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.38354				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.37274				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.57615				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.54790				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02: On 30/04/2023 Spot Bond			7.75000	108.50518	7.75000	108.48251				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04: On 29/05/2024 Spot Bond			8.18800	104.79138	8.18800	104.76816				0.00	0	5,800,000,00
Total AIR04 SPOT										0.00	0	5,800,000,00
Total For AIR04										0.00	0	5,800,000,00
AIR05: On 29/05/2030 Spot Bond			12.18000	91.77640	12.18000	91.74643				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01: On 30/04/2028 Spot Bond			5.46500	190.69190	5.46500	190.62888				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06: On 24/08/2022 Spot Bond					0.00000	100.26758				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07: On 25/06/2023 Spot Bond					0.00000	101.24196				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09: On 24/07/2023 Spot Bond					0.00000	100.76962				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.04717				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	99.83822				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.34809				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.70253				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.71500	250.71292	4.71500	250.63512				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.21500	217.92417	5.21500	217.85360				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.30500	202.02293	4.30500	201.96245				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	99.84677				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	101.23599				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.69000	116.68196	4.69000	116.64574				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	99.87944				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN20: On 20/06/2022 Spot Bond					0.00000	99.87767				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.86373				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	104.22877				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.19412				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	99.84721				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	99.87487				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.44454				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.35800				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.34839				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	99.99966				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	101.22527				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	99.86971				0.00	0	
Total ASN300 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 ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	99.99615				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			4.05500	4.05500	4.05500	111.72699				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			4.79500	4.79500	4.79500	102.50308				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	99.87640				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	99.85933				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.55930				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.25636				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			4.80000	115.08152	4.80000	115.04544				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.86751				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.87938				0.00	16,000,000	7,000,000
Total ASN346 SPOT										0.00	16,000,000	7,000,000
Total For ASN346										0.00	16,000,000	7,000,000
ASN35: On 20/06/2024 Spot Bond					0.00000	99.85935				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.87290				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	99.87290				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	100.23328				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	99.84814				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	99.87524				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	99.87070				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 06/11/2023 Spot Bond					0.00000	100.84864				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2022 Spot Bond					0.00000	99.98429				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2022 Spot Bond					0.00000	99.98429				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond					0.00000	100.19157				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	99.87416				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond					0.00000	100.32264				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN39(On 17/12/2025 Spot Bond					0.00000	99.95325				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40(On 20/12/2024 Spot Bond					0.00000	99.87502				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41(On 20/12/2024 Spot Bond					0.00000	99.85346				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41(On 05/12/2022 Spot Bond					0.00000	100.10608				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	102.88042				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44(On 22/06/2023 Spot Bond					0.00000	99.88258				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	99.87876				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	99.84280				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	100.33460				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	103.25199				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.78598				0.00	0	
Total ASN460 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 ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.79362				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	101.07090				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	100.40476				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.60521				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.70516				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.67479				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	99.98716				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	106.90700				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	100.39480				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48 On 01/09/2025 Spot Bond					0.00000	100.61781				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	99.99982				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49 On 15/09/2025 Spot Bond					0.00000	99.99982				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.21091				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.12000	97.89341	10.12000	97.86687			40,480,000,000.00	4,000,000	1,000,000	
Total ASN508 SPOT									40,480,000,000.00	4,000,000	1,000,000	
Total For ASN508									40,480,000,000.00	4,000,000	1,000,000	
ASN50: On 21/12/2026 Spot Bond			9.30000	97.62804	9.30000	97.60366			0.00	0	0	
Total ASN509 SPOT									0.00	0	0	
Total For ASN509									0.00	0	0	
ASN51: On 21/12/2026 Spot Bond			9.85000	96.34043	9.85000	96.31498			0.00	0	0	
Total ASN510 SPOT									0.00	0	0	
Total For ASN510									0.00	0	0	
ASN51: On 21/12/2026 Spot Bond			9.85000	96.34043	9.85000	96.31498			0.00	0	0	
Total ASN511 SPOT									0.00	0	0	
Total For ASN511									0.00	0	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	101.07255	9.10000	101.04819			0.00	0	0	
Total ASN522 SPOT									0.00	0	0	
Total For ASN522									0.00	0	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	101.28579	11.05000	101.25570			0.00	0	0	
Total ASN525 SPOT									0.00	0	0	
Total For ASN525									0.00	0	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	101.28009	11.00000	101.25013			0.00	0	0	
Total ASN530 SPOT									0.00	0	0	
Total For ASN530									0.00	0	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.22302	10.50000	101.19441			0.00	0	0	
Total ASN532 SPOT									0.00	0	0	
Total For ASN532									0.00	0	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.22302	10.50000	101.19441			0.00	0	0	
Total ASN538 SPOT									0.00	0	0	
Total For ASN538									0.00	0	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.22770			0.00	0	0	
Total ASN540 SPOT									0.00	0	0	
Total For ASN540									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
ASN54: On 31/01/2030 Spot Bond					0.00000	100.68001				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.47360				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	101.23444	10.60000	101.20556				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	102.56250	10.47000	101.19106				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	101.22873	10.55000	101.19998				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.66850				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.79884				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.16335				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.64098				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	99.87941				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	99.98432				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.52338				0.00	0	
Total ASN583 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 ASN583										0.00	0	
ASN583 On 14/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN586 On 18/03/2024 Spot Bond					0.00000	99.87639				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.22000	101.07645	9.22000	101.05129				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.92026				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.86991				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	100.66846				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.75359				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	100.28379				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	99.23433				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN607 On 31/01/2030 Spot Bond					0.00000	100.82248				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610 On 31/03/2022 Spot Bond					0.00000	101.48991				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611 On 06/05/2024 Spot Bond					0.00000	100.66480				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	99.86522				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.42188				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.66263				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	99.87236				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.29672				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.15697				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	99.85567				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	99.84117				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.12889				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.77454				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.00004				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN64: On 08/07/2026 Spot Bond					0.00000	100.96705				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.40350				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.24277				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.38190				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.18756				0.00	1,280,000,000	640,000,000
Total ASN669 SPOT										0.00	1,280,000,000	640,000,000
Total For ASN669										0.00	1,280,000,000	640,000,000
ASN67: On 29/06/2026 Spot Bond					0.00000	101.26374				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.84786				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.84139				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.24312				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	99.75634				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.38244				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.67350				0.00	0	
Total ASN692 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 ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.78060				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.04010				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.76471				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.86299				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.86191				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	99.87722				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.57345				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.63580				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.41019				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.42342				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	99.97738				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.93058				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN717 On 30/09/2024 Spot Bond					0.00000	101.03974				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718 On 12/06/2024 Spot Bond					0.00000	100.00003				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721 On 15/10/2022 Spot Bond					0.00000	100.86153				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN724 On 05/06/2023 Spot Bond					0.00000	100.11941				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN733 On 31/07/2026 Spot Bond					0.00000	100.75437				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond					0.00000	100.27021				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond					0.00000	101.41763				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737 On 20/06/2026 Spot Bond					0.00000	99.86840				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	99.86624				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	100.44994				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.71417				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN75(On 31/05/2022 Spot Bond					0.00000	100.20968				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN76(On 10/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN761 SPOT										0.00	0	
Total For ASN761										0.00	0	
ASN76(On 17/03/2022 Spot Bond					0.00000	101.28307				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN76(On 22/03/2022 Spot Bond					0.00000	101.21726				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN76(On 21/12/2026 Spot Bond					0.00000	99.81889				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77(On 21/12/2026 Spot Bond					0.00000	99.82871				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77(On 22/03/2022 Spot Bond					0.00000	101.24682				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN77(On 29/03/2022 Spot Bond					0.00000	101.13692				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN77(On 05/04/2022 Spot Bond					0.00000	100.93002				0.00	0	
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN77(On 11/04/2022 Spot Bond					0.00000	100.92075				0.00	0	
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN78(On 11/04/2022 Spot Bond					0.00000	100.89098				0.00	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN78(On 11/04/2022 Spot Bond					0.00000	100.86163				0.00	0	
Total ASN781 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 ASN781										0.00	0	
ASN78: On 13/04/2022 Spot Bond					0.00000	100.85348				0.00	0	
Total ASN782 SPOT										0.00	0	
Total For ASN782										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.55384	9.55384	9.55384	105.92318				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN78: On 19/04/2022 Spot Bond					0.00000	100.76073				0.00	0	1,000,000,00
Total ASN784 SPOT										0.00	0	1,000,000,00
Total For ASN784										0.00	0	1,000,000,00
ASN78: On 25/04/2022 Spot Bond					0.00000	100.69030				0.00	0	
Total ASN785 SPOT										0.00	0	
Total For ASN785										0.00	0	
ASN78: On 28/04/2022 Spot Bond					0.00000	100.67290				0.00	0	
Total ASN787 SPOT										0.00	0	
Total For ASN787										0.00	0	
ASN78: On 28/04/2022 Spot Bond					0.00000	100.67907				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN79: On 28/04/2022 Spot Bond					0.00000	100.67907				0.00	0	
Total ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	99.97746				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,500,000,00
Total ASN796 SPOT										0.00	0	2,500,000,00
Total For ASN796										0.00	0	2,500,000,00
ASN79: On 06/06/2022 Spot Bond					0.00000	100.15722				0.00	0	
Total ASN797 SPOT										0.00	0	
Total For ASN797										0.00	0	
ASN80: On 08/06/2022 Spot Bond					0.00000	100.07973				0.00	0	
Total ASN802 SPOT										0.00	0	
Total For ASN802										0.00	0	
ASN80: On 31/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.48000	99.88966	4.48000	99.87741				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	99.77121	9.30000	99.74585				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	100.86745				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.19118				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.32170				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	101.04391				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.07000	101.22524	7.07000	101.20591				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.05030				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.08047				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	101.95910				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.66683				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA67 On 31/03/2023 Spot Bond			8.95000	8.95000	8.95000	104.45615				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.91000	11.91000	11.91000	106.35363				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.54123				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.15569				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.43702				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.43735				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.41084				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.86452				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	102.45854				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.47510				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.76659				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.71607				0.00	0	
Total BAYA82 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 BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.90789				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.66596				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.76563				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.73596				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	101.94853				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.88094				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	101.39465				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.89853				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.61716				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.66654				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.61676				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	102.01452				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.35226				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	102.06460				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 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	
BAYB17 On 30/09/2022 Spot Bond					0.00000	102.01532				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.29982				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	102.11504				0.00	0	70,000,00
Total BAYB20 SPOT										0.00	0	70,000,00
Total For BAYB20										0.00	0	70,000,00
BAYB20 On 30/09/2024 Spot Bond					0.00000	102.01487				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.85500	8.85500	8.85500	99.85955				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.66162				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.53339				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.10396				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX34 On 14/08/2024 Spot Bond					0.00000	100.46492				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	99.96101				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.04522				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.71277				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.36852				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	80.20820				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.74000	102.17821	7.74000	102.15731				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.22721				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	99.95574				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.37219				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.65578				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.23663				0.00	0	
Total BGL18 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 BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.24580				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.85099				0.00	24,690,000,000	12,345,000,000
Total BGT01 SPOT										0.00	24,690,000,000	12,345,000,000
Total For BGT01										0.00	24,690,000,000	12,345,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	101.55728				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.81350				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.49000	108.00912	6.49000	107.99007				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.05968				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	99.69021				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.89912				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.73222				0.00	0	1,000,000,000
Total BID15 SPOT										0.00	0	1,000,000,000
Total For BID15										0.00	0	1,000,000,000
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.77911				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.08066				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.74200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0:On 05/01/2025 Spot Bond					0.00000	90.34500				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0:On 03/01/2025 Spot Bond					0.00000	60.97300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0:On 06/07/2026 Spot Bond					0.00000	48.03800				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1:On 27/03/2022 Spot Bond					0.00000	100.99003				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BNPP1:On 10/05/2022 Spot Bond					0.00000	100.45738				0.00	0	
Total BNPP16 SPOT										0.00	0	
Total For BNPP16										0.00	0	
BNPP1:On 23/05/2022 Spot Bond					0.00000	100.25767				0.00	0	
Total BNPP17 SPOT										0.00	0	
Total For BNPP17										0.00	0	
BNPP1:On 03/06/2022 Spot Bond					0.00000	100.15421				0.00	0	
Total BNPP18 SPOT										0.00	0	
Total For BNPP18										0.00	0	
BPPF1:On 09/10/2023 Spot Bond					0.00000	101.08094				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1:On 19/11/2022 Spot Bond					0.00000	100.41426				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2:On 19/11/2024 Spot Bond					0.00000	100.07562				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2:On 26/02/2023 Spot Bond					0.00000	100.54876				0.00	4,260,000,000	2,130,000,000
Total BPPF21 SPOT										0.00	4,260,000,000	2,130,000,000
Total For BPPF21										0.00	4,260,000,000	2,130,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.26994				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.72398				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.11284				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.58214				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.60335				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.31900				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.51412				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.53441				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	101.20233				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.51774				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.97010				0.00	0	
Total CBL29 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 CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.59730				0.00	0	1,430,000,00
Total CBL30 SPOT										0.00	0	1,430,000,00
Total For CBL30										0.00	0	1,430,000,00
CCT01 On 23/06/2023 Spot Bond			8.35000	107.80452	8.35000	107.78029				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.60000	108.97429	8.60000	108.94909				0.00	0	1,880,000,00
Total CCT02 SPOT										0.00	0	1,880,000,00
Total For CCT02										0.00	0	1,880,000,00
CCT03 On 15/03/2025 Spot Bond			9.20000	105.03845	9.20000	105.01235				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.62000	10.62000	10.62000	100.47449				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.91035				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.30707				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.32761				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.05889				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.12521				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	105.04300	4.77000	107.47100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.62600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.53569				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.55000	105.36593	7.55000	105.34437				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	107.56439	8.70700	115.42200				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.77517				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.78521				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.74908				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	99.09980	10.98000	99.07055				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	111.90100				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	112.48495	6.50000	113.97400				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	105.12700				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN394 On 20/09/2022 Spot Bond					0.00000	99.86969				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.48012				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond					0.00000	100.47633				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.22000	146.29931	5.22000	146.25182				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			5.66000	144.55300	5.66000	144.50436				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN464 On 13/03/2022 Spot Bond			7.09000	99.96116	7.09000	99.98058				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.34849				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.28841				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.41294				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.75000	102.02780	6.75000	102.00939				0.00	0	
Total CLN488 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 CLN488										0.00	0	
CLN49: On 28/03/2022 Spot Bond					0.00000	101.27803				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49: On 20/06/2022 Spot Bond					0.00000	99.84848				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49: On 29/08/2022 Spot Bond					0.00000	100.25048				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49: On 04/09/2024 Spot Bond			7.15000	106.80204	7.15000	106.78165				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond					0.00000	101.78342				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50: On 11/10/2022 Spot Bond					0.00000	101.04061				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	101.09966				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.61891				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50: On 24/10/2022 Spot Bond					0.00000	101.08449				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50: On 20/12/2022 Spot Bond					0.00000	99.95712				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51: On 11/10/2022 Spot Bond					0.00000	101.28968				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51: On 14/11/2022 Spot Bond					0.00000	97.64989				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	99.96006	9.96000	99.97315				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	103.71682	10.01000	103.68900				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.31224				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	101.93140	9.60000	101.90533				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.00008				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.23027				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	100.10855	9.20000	100.08441				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.29203				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.00739				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.36159				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.44804				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 On 12/03/2023 Spot Bond					0.00000	100.00008				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	99.85901				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	100.90632				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			10.08000	102.32494	10.08000	102.29714				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	100.09681				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	100.73812				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.05284				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	147.05600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	100.23720				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.74053				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.55000	102.26537	9.55000	102.23901				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.60000	105.85091	9.60000	105.82349				0.00	0	
Total CLN547 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 CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.69000	104.84579	9.69000	104.81839				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	308.97310				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.47449				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.46326				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.31144				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.16711				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	120.24200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.53454				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	103.28834	10.19000	103.30644				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.55000	105.27397	9.55000	105.24685				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.57623				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.32378				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.15277				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.16502				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.50513				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.78000	103.96816	9.78000	103.94074				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.48606				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.50765				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.98380				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	99.84599				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.86866				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN579 On 02/04/2024 Spot Bond					0.00000	101.18564				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.53522				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.22394				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	99.96148				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.78643				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.21759				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.67554				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.06476				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	99.99996				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.93562				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.46349				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.46345				0.00	0	
Total CLN591 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 CLN591										0.00	0	
CLN59: On 05/12/2026 Spot Bond			3.64000	149.37021	3.64000	120.32286				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59: On 24/11/2024 Spot Bond					0.00000	100.30658				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59: On 27/06/2022 Spot Bond					0.00000	101.17148				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59: On 24/11/2024 Spot Bond					0.00000	100.30658				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	102.75894				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59: On 02/04/2026 Spot Bond					0.00000	101.11873				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59: On 10/12/2024 Spot Bond					0.00000	100.05913				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60: On 18/06/2024 Spot Bond					0.00000	99.93562				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60: On 18/06/2024 Spot Bond					0.00000	99.93562				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60: On 04/06/2023 Spot Bond					0.00000	100.15000				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	100.87867				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60: On 05/08/2024 Spot Bond					0.00000	100.53826				0.00	3,100,000,000	1,550,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total CLN604 SPOT										0.00	3,100,000,000	1,550,000,000
Total For CLN604										0.00	3,100,000,000	1,550,000,000
CLN604 On 12/08/2022 Spot Bond					0.00000	100.44060				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.50354				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.91561				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.32987				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	103.46208	9.32000	103.43619				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	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.74972				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	103.17965				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.10999				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	100.31910				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	100.55103				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN615 On 30/09/2022 Spot Bond					0.00000	101.07599				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	97.24000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.70095				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.85562				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.30212				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.69762				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.69525				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	100.70483				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	95.52700				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	100.75118				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.73000	103.07980	6.73000	103.06095				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.40067				0.00	0	
Total CLN626 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 CLN626										0.00	0	
CLN62: On 31/07/2034 Spot Bond					0.00000	90.80447				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62: On 31/07/2034 Spot Bond			12.23000	62.29276	12.23000	82.28467				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62: On 20/11/2022 Spot Bond					0.00000	100.36747				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63: On 19/08/2025 Spot Bond			10.25000	98.49046	10.25000	98.46327				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	100.39897				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63: On 21/11/2022 Spot Bond					0.00000	100.36671				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63: On 09/10/2034 Spot Bond					0.00000	101.27995				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63: On 09/05/2022 Spot Bond					0.00000	100.57185				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	103.08427				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63: On 21/11/2024 Spot Bond					0.00000	100.33230				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	100.39726				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63: On 19/02/2023 Spot Bond					0.00000	100.76022				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64(On 19/08/2025 Spot Bond					0.00000	100.43137				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64(On 17/10/2023 Spot Bond					0.00000	100.80579				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64(On 21/11/2024 Spot Bond					0.00000	100.33401				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	99.93677				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64(On 29/01/2024 Spot Bond					0.00000	100.96245				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	99.93666				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64(On 19/08/2025 Spot Bond					0.00000	100.54401				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64(On 31/05/2026 Spot Bond					0.00000	100.22878				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	100.39726				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65(On 19/11/2022 Spot Bond					0.00000	100.32314				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	100.39726				0.00	5,200,000,000	2,600,000,000
Total CLN652 SPOT										0.00	5,200,000,000	2,600,000,000
Total For CLN652										0.00	5,200,000,000	2,600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN654 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	
CLN655 On 22/03/2030 Spot Bond					0.00000	98.34000				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	101.65044				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.30684				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	101.96781				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.79800				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.50700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	115.94300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	140.65200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.40337				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	101.33854				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.47225				0.00	0	
Total CLN667 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 CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.27566				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.24087				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.24580				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.43705				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.22748	150.33204	4.22748	122.10854				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.22748	150.33204	4.22748	122.10933				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.44557				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.46827				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.34681				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.51868				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.44623				0.00	140,000,000	70,000,000
Total CLN681 SPOT										0.00	140,000,000	70,000,000
Total For CLN681										0.00	140,000,000	70,000,000
CLN681 On 07/12/2023 Spot Bond					0.00000	100.10148				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	101.28790				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.32424				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.70643				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.57382				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.57361				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	101.38086				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	101.16035				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.38102				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.55088				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.65541				0.00	0	
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	83.12201				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN69(On 21/12/2026 Spot Bond					0.00000	105.57180				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70(On 28/02/2023 Spot Bond					0.00000	100.20893				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70(On 11/11/2022 Spot Bond					0.00000	100.45900				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70(On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.00305				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70(On 12/02/2025 Spot Bond					0.00000	100.86604				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70(On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.22594				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70(On 19/08/2025 Spot Bond					0.00000	100.47962				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN70(On 11/09/2026 Spot Bond					0.00000	100.04600				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN70(On 26/08/2025 Spot Bond					0.00000	101.34893				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN71(On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.65030				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.89542				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN71(On 11/03/2022 Spot Bond					0.00000	99.99401				0.00	0	
Total CLN712 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 CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	100.40623				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.35801				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.35801				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.35801				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.68084				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.04158				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.66977				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.99477				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.18812				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.71087				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.24679				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.24679				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.24679				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.26949				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.26949				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.26949				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	83.23217				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	84.28043				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	84.92541				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	100.04239				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	94.02318				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.51267				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN73{ On 20/12/2023 Spot Bond					0.00000	101.58156				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN73{ On 20/06/2026 Spot Bond					0.00000	108.43500				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN74{ On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	92.66643				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74{ On 19/08/2025 Spot Bond					0.00000	100.39157				0.00	1,420,000,000	710,000,000
Total CLN741 SPOT										0.00	1,420,000,000	710,000,000
Total For CLN741										0.00	1,420,000,000	710,000,000
CLN74{ On 31/03/2032 Spot Bond					0.00000	101.48119				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74{ On 31/01/2030 Spot Bond					0.00000	100.42297				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74{ On 31/01/2030 Spot Bond					0.00000	98.51800				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74{ On 31/01/2030 Spot Bond					0.00000	101.06033				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74{ On 28/02/2024 Spot Bond					0.00000	100.28275				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74{ On 21/12/2022 Spot Bond					0.00000	101.38096				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74{ On 31/01/2030 Spot Bond					0.00000	100.79970				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74{ On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	

Contract 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 CLN749										0.00	0	
CLN75 On 11/09/2026 Spot Bond					0.00000	100.04560				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	101.03544				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.85775				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75 On 31/01/2030 Spot Bond					0.00000	99.06649				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75 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	
CLN75 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	
CLN75 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	1,000,000,000	500,000,000
Total CLN758 SPOT										0.00	1,000,000,000	500,000,000
Total For CLN758										0.00	1,000,000,000	500,000,000
CLN75 On 20/06/2026 Spot Bond					0.00000	102.31162				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76 On 20/06/2026 Spot Bond					0.00000	102.24289				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	101.27924				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.59476				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.70432				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	92.35692				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.85775				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	99.83907				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.42760				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	96.14460				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	80.79532				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	86.56875				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN77: On 28/08/2028 Spot Bond					0.00000	100.25902				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	100.83003				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77: On 15/09/2028 Spot Bond			6.43000	6.43000	6.43000	117.28274				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77: On 31/05/2026 Spot Bond					0.00000	100.25142				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN77: 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	
CLN77: On 31/08/2026 Spot Bond					0.00000	100.30413				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77: On 31/01/2027 Spot Bond					0.00000	100.69139				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.69709				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78: On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	100.66144				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.80536				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.72560				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.73814				0.00	0	
Total CLN784 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 CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.36775				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.19922				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.36775				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	101.69718				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	101.56518				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.76914				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.57500				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.66263				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	99.41870				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	100.62579				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.52856				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.26738				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total CLN796 SPOT									0.00	0	
Total For CLN796									0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.26487			0.00	0	
Total CLN797 SPOT									0.00	0	
Total For CLN797									0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.26500			0.00	0	
Total CLN798 SPOT									0.00	0	
Total For CLN798									0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.24668			0.00	0	
Total CLN799 SPOT									0.00	0	
Total For CLN799									0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.22697			0.00	0	
Total CLN800 SPOT									0.00	0	
Total For CLN800									0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.21328			0.00	0	
Total CLN801 SPOT									0.00	0	
Total For CLN801									0.00	0	
CLN802 On 31/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	5,000,000.00
Total CLN802 SPOT									0.00	0	5,000,000.00
Total For CLN802									0.00	0	5,000,000.00
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000			0.00	0	
Total CLN803 SPOT									0.00	0	
Total For CLN803									0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.11696			0.00	0	
Total CLN804 SPOT									0.00	0	
Total For CLN804									0.00	0	
CLN805 On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,000
Total CLN805 SPOT								10,000,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,000
Total For CLN805								10,000,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,000
CLN806 On 31/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total CLN806 SPOT								0.00	0	0	
Total For CLN806								0.00	0	0	
CLN807 On 28/02/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000,000.00	2,500,000,000	2,500,000,000	2,500,000,000
Total CLN807 SPOT								10,000,000,000,000.00	2,500,000,000	2,500,000,000	2,500,000,000
Total For CLN807								10,000,000,000,000.00	2,500,000,000	2,500,000,000	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
CLN81 On 18/04/2028 Spot Bond			8.85500	99.88331	8.85500	99.85955				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.95000	108.19956	7.95000	108.17639				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.82000	104.70186	10.82000	104.67155				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			9.15000	104.69766	9.15000	104.67193				0.00	0	271,630,90
Total COJG01 SPOT										0.00	0	271,630,90
Total For COJG01										0.00	0	271,630,90
COT01 On 03/04/2023 Spot Bond			7.58500	105.58633	7.58500	105.56474				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.61000	94.55878	12.61000	94.52701				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.20000	94.91446	11.20000	94.88604				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.95000	9.95000	9.95000	105.61418				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.88970				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.80764				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.32725				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.80210				0.00	0	1,000,000,00
Total DSY02 SPOT										0.00	0	1,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DSY02										0.00	0	1,000,000,00
DSY03 On 21/11/2024 Spot Bond			9.95000	9.95000	9.95000	104.41276				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.72561				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.35237				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.98000	103.18138	6.98000	103.16182			1,876,147,220,000.00		268,789,000	1,364,394,50
Total DV23 SPOT									1,876,147,220,000.00		268,789,000	1,364,394,50
Total For DV23									1,876,147,220,000.00		268,789,000	1,364,394,50
DV23/R On 27/02/2023 Spot Bond			100.00000	51.82462	100.00000	51.70865				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	51.82462	100.00000	51.70865				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.53000	104.47405	7.53000	104.45272				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	100.65563	9.69000	100.62932				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.65563	9.69000	100.62932				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.15000	98.26837	10.15000	98.24149				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.28500	90.67779	12.28500	90.64793				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.68279	10.10000	100.65539				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.68279	10.10000	100.65539				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	101.15145				0.00	2,200,000,000	1,100,000,00
Total DVF22 SPOT										0.00	2,200,000,000	1,100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVF22										0.00	2,200,000,000	1,100,000,000
DVF22 On 29/08/2022 Spot Bond					0.00000	100.31533				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	100.77463				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.28441				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.27693				0.00	0	1,087,843,100
Total DVF25 SPOT										0.00	0	1,087,843,100
Total For DVF25										0.00	0	1,087,843,100
DVF26 On 02/04/2026 Spot Bond					0.00000	97.15054				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.68759				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	99.98275				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.59978				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.57514				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.60593				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	97.33060				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.63891				0.00	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 DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.71333				0.00	0	2,338,245,60
Total DVFB30 SPOT										0.00	0	2,338,245,60
Total For DVFB30										0.00	0	2,338,245,60
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.39206				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	99.98199				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	99.98121				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN22 On 14/03/2022 Spot Bond			4.45000	99.98781	4.45000	100.00000			222,500,000,000,000.00	50,000,000,000	200,000,000,00	
Total ECN22 SPOT									22,500,000,000,000.00	50,000,000,000	200,000,000,00	
Total For ECN22									22,500,000,000,000.00	50,000,000,000	200,000,000,00	
ECN24 On 14/03/2024 Spot Bond			7.06000	105.32368	7.06000	105.30382			0.00	0		
Total ECN24 SPOT									0.00	0		
Total For ECN24									0.00	0		
ECN32 On 14/03/2032 Spot Bond			4.97500	113.43632	4.97500	113.40050			0.00	0		
Total ECN32 SPOT									0.00	0		
Total For ECN32									0.00	0		
EL037 On 31/01/2037 Spot Bond			4.69000	103.40189	4.69000	103.36978			0.00	0		
Total EL037 SPOT									0.00	0		
Total For EL037									0.00	0		
EL037/1 On 31/01/2037 Spot Bond			2.25000	139.46812	2.25000	139.43406			0.00	0		
Total EL037/12038 SPOT									0.00	0		
Total For EL037/12038									0.00	0		
EL28 On 02/05/2028 Spot Bond			3.71500	153.41668	3.71500	153.37310			0.00	0		
Total EL28 SPOT									0.00	0		
Total For EL28									0.00	0		
EL29 On 19/11/2029 Spot Bond			3.58700	140.89973	3.58700	140.86020			0.00	0	35,800,000,00	
Total EL29 SPOT									0.00	0	35,800,000,00	
Total For EL29									0.00	0	35,800,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL30 On 29/07/2030 Spot Bond			3.63000	136.22254	3.63000	136.18416				0.00	0	74,000,000,00
Total EL30 SPOT										0.00	0	74,000,000,00
Total For EL30										0.00	0	74,000,000,00
EL31 On 02/06/2031 Spot Bond			4.66500	117.29897	4.66500	117.26272			199,662,000,000,000.00		42,800,000,000	42,800,000,00
Total EL31 SPOT									19,662,000,000,000.00		42,800,000,000	42,800,000,00
Total For EL31									19,662,000,000,000.00		42,800,000,000	42,800,000,00
EL36 On 31/01/2036 Spot Bond			4.66000	105.48242	4.66000	105.44976				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	139.46812	2.25000	139.43406				0.00	0	
Total EL36/12038 SPOT										0.00	0	
Total For EL36/12038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	154.19646				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	151.71442				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	117.53613				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	116.64048				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	114.39117				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	106.30175				0.00	0	
Total ELN010 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 ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	107.07752				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	102.65879				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	104.34595				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	86.30700				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 17/02/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN016 On 08/03/2023 Spot Bond					0.00000	93.00298				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.26000	103.21746	10.26000	103.18893				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.00000	12.00000	12.00000	95.95615				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.05000	12.05000	12.05000	100.57384				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			10.35000	10.35000	10.35000	102.08812				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.35000	10.35000	10.35000	102.15766				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.00500	12.00500	12.00500	74.08377				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.36000	11.36000	11.36000	100.32303				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.00500	12.00500	12.00500	94.69268				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.17291				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.10240				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.99975				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.00003				0.00	800,000,000	400,000,000
Total EPF019 SPOT										0.00	800,000,000	400,000,000
Total For EPF019										0.00	800,000,000	400,000,000
EPF020 On 07/11/2022 Spot Bond					0.00000	100.54585				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.20069				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.23730				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.10892				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPFC5(On 10/11/2022 Spot Bond					0.00000	100.48307				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT00(On 03/06/2022 Spot Bond					0.00000	100.16682				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00(On 03/06/2024 Spot Bond					0.00000	100.17122				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00(On 16/04/2025 Spot Bond					0.00000	100.82415				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00(On 10/09/2023 Spot Bond					0.00000	100.23269				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00(On 30/10/2023 Spot Bond					0.00000	100.67460				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00(On 22/06/2024 Spot Bond					0.00000	99.87803				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00(On 08/10/2024 Spot Bond					0.00000	100.94120				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00(On 11/11/2022 Spot Bond					0.00000	100.47100				0.00	0	390,000,00
Total EQT009 SPOT										0.00	0	390,000,00
Total For EQT009										0.00	0	390,000,00
EQT01(On 12/11/2024 Spot Bond					0.00000	100.58176				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B(On 17/05/2022 Spot Bond					0.00000	100.39909				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B(On 17/08/2022 Spot Bond					0.00000	100.38208				0.00	0	
Total ERS3B7 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.42622				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.38547				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.40243				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.37669				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.36850				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.41939				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.38000	104.33709	6.38000	104.31898				0.00	0	35,000,000.00
Total ES23 SPOT										0.00	0	35,000,000.00
Total For ES23										0.00	0	35,000,000.00
ES23/R On 25/01/2023 Spot Bond			10.00000	101.32960	10.00000	101.30229				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.35000	98.56685	9.35000	98.54211		1,593,455,050,000.00		170,423,000	2,727,165,60	
Total ES26 SPOT								1,593,455,050,000.00		170,423,000	2,727,165,60	
Total For ES26								1,593,455,050,000.00		170,423,000	2,727,165,60	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.53004	7.85000	103.50815				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.56000	74.52354	11.54000	74.60290		2,078,377,024,000.00		179,790,400	3,172,825,10	
Total ES33 SPOT								2,078,377,024,000.00		179,790,400	3,172,825,10	
Total For ES33								2,078,377,024,000.00		179,790,400	3,172,825,10	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.00000	7.50000	99.97966				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.97000	77.07928	11.95500	77.14315				1,334,628,666,000.00	111,497,800	3,064,578,30
Total ES42 SPOT										1,334,628,666,000.00	111,497,800	3,064,578,30
Total For ES42										1,334,628,666,000.00	111,497,800	3,064,578,30
ES42/R On 25/04/2042 Spot Bond			8.50000	103.27709	8.50000	103.25347				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.05409				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.76286				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.86750				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.55315				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.33402				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.61321				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.44079				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.67664				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.54461				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.58581				0.00	0	1,270,000,00
Total FIFG01 SPOT										0.00	0	1,270,000,00
Total For FIFG01										0.00	0	1,270,000,00
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.62383				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.31731				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.33908				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.34453				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										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	102.10162				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.55828				0.00	600,000,000	300,000,00
Total FRB23 SPOT										0.00	600,000,000	300,000,00
Total For FRB23										0.00	600,000,000	300,000,00
FRB24 On 08/11/2023 Spot Bond					0.00000	104.09837				0.00	5,200,000	1,300,00
Total FRB24 SPOT										0.00	5,200,000	1,300,00
Total For FRB24										0.00	5,200,000	1,300,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.21636				0.00	5,600,000	2,531,400,00
Total FRB25 SPOT										0.00	5,600,000	2,531,400,00
Total For FRB25										0.00	5,600,000	2,531,400,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.73494				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.93000	107.17856	8.93000	107.15284				0.00	0	
Total FRB27 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 FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.34459				0.00	4,261,000,000	4,261,000,000
Total FRB28 SPOT										0.00	4,261,000,000	4,261,000,000
Total For FRB28										0.00	4,261,000,000	4,261,000,000
FRB29 On 19/04/2026 Spot Bond					0.00000	103.11619				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.85000	100.93443	8.85000	100.91042				42,480,000,000.00	4,800,000	1,200,000
Total FRB30 SPOT										42,480,000,000.00	4,800,000	1,200,000
Total For FRB30										42,480,000,000.00	4,800,000	1,200,000
FRB31 On 24/11/2026 Spot Bond					0.00000	100.29938				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.09900	322.46293	2.09900	322.38563				104,950,000,000.00	50,000,000	202,500,000
Total FRBI23 SPOT										104,950,000,000.00	50,000,000	202,500,000
Total For FRBI23										104,950,000,000.00	50,000,000	202,500,000
FRBI25 On 31/01/2025 Spot Bond			2.52500	2.52500	2.52500	157.52371				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.50500	211.00335	3.50500	210.94471				0.00	0	65,500,000
Total FRBI28 SPOT										0.00	0	65,500,000
Total For FRBI28										0.00	0	65,500,000
FRBI29 On 31/03/2029 Spot Bond			4.00000	4.00000	4.00000	112.12116				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.66000	4.66000	4.66000	229.32131				0.00	0	12,750,000
Total FRBI33 SPOT										0.00	0	12,750,000
Total For FRBI33										0.00	0	12,750,000
FRBI46 On 31/03/2046 Spot Bond			4.91000	101.24095	4.91000	101.20900				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.92000	101.11655	4.92000	101.08453				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			7.57939	7.57939	7.57939	82.45187				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			7.63974	7.63974	7.63974	81.61887				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			3.82000	3.82000	3.82000	151.98246				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	94.22220				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.00000				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	102.40290				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.84492				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.70511				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	101.11820				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.33522				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC28(On 20/12/2023 Spot Bond					0.00000	101.51261				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28(On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	115.45675				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	100.67305				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	101.35796				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28(On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	113.43207				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	101.32183				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	101.84595				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.46499				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.47259				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.85174				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	102.03531				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.45819				0.00	0	
Total FRC302 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 FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.27795				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.50472				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.21404				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.51837				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.29421				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.48492				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.62746				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	98.85470				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	99.98247				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.71403				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.46653				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.62723				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.78531				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	101.50082				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.04224				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	102.14735				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	101.03980				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.22191				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.54446				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond					0.00000	100.81644				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	100.65764				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	102.53719				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.50687				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34(On 20/02/2024 Spot Bond					0.00000	100.73716				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	101.92145				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	101.33546				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	100.87749				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	101.74652				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	102.37791				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.94602				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.82711				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2022 Spot Bond					0.00000	100.73444				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	100.25156				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	101.08882				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.83977				0.00	0	
Total FRC353 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 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	100.91751				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.84416				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.85159				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	100.70321				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.89560				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.73008				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	101.12905				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.57248				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.50552				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.72615				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	102.21539				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.26890				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	103.81696				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	103.82839				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.84404				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.84012				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	103.93345				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	101.15835				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	104.09413				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	104.07024				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	101.34464				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	101.61231				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC38 On 20/12/2026 Spot Bond					0.00000	101.52385				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38 On 24/03/2022 Spot Bond					0.00000	101.20614				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC38 On 28/04/2022 Spot Bond					0.00000	100.68247				0.00	0	
Total FRC383 SPOT										0.00	0	
Total For FRC383										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.40395				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.40395				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.39079				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.39079				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38 On 07/12/2023 Spot Bond					0.00000	100.10826				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38 On 30/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,900,000.00
Total FRC389 SPOT										0.00	0	5,900,000.00
Total For FRC389										0.00	0	5,900,000.00
FRC39 On 25/04/2023 Spot Bond					0.00000	100.22726				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39 On 28/10/2022 Spot Bond					0.00000	100.16860				0.00	0	35,000,000.00
Total FRC391 SPOT										0.00	0	35,000,000.00
Total For FRC391										0.00	0	35,000,000.00
FRI33 On 28/02/2033 Spot Bond			4.29000	107.60256	4.29000	107.57054				0.00	0	
Total FRI33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.54000	118.90713	4.54000	118.87070				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.83066				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.40515				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.91756				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.54359				0.00	2,000,000,000	1,220,000,000
Total FRJ25 SPOT										0.00	2,000,000,000	1,220,000,000
Total For FRJ25										0.00	2,000,000,000	1,220,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.43840				0.00	4,040,000,000	4,010,000,000
Total FRJ26 SPOT										0.00	4,040,000,000	4,010,000,000
Total For FRJ26										0.00	4,040,000,000	4,010,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.37179				0.00	2,000,000,000	1,000,000,000
Total FRJ27 SPOT										0.00	2,000,000,000	1,000,000,000
Total For FRJ27										0.00	2,000,000,000	1,000,000,000
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.19592				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.26012				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.21606				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.10800	4.10800	4.10800	109.45737				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.51000	4.51000	4.51000	119.32171				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS101 On 23/01/2024 Spot Bond					0.00000	100.25318				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.65211				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			4.65000	117.27049	4.65000	117.23420				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.66500	229.28568	4.66500	229.21481				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			4.79000	115.22592	4.79000	115.18984				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.69500	4.69500	4.69500	228.57702				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.37000	153.92345	3.37000	153.88117				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	132.25011	3.70500	132.21258				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.59000	118.15986	4.59000	118.12350				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.81500	226.11789	4.81500	226.04709				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.86500	225.07363	4.86500	225.00289				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS122 On 31/01/2025 Spot Bond			2.90000	125.04849	2.90000	155.89463				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.89500	224.44988	4.89500	224.37913				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			4.79000	115.22592	4.79000	115.18984				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.11500	204.11526	4.11500	204.05519				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.54000	104.96901	5.54000	104.93401				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.00500	205.33802	4.00500	205.27818				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.06500	204.67002	4.06500	204.61006				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.40500	214.15767	5.40500	214.08725				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.49000	105.61790	5.49000	105.58282				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.79000	4.79000	4.79000	115.18984				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			4.77000	115.51540	4.77000	115.47928				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			3.87500	206.79397	3.87500	206.73446				0.00	0	
Total FRS137 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 FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.17500	218.72727	5.17500	218.65667				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.00500	205.33802	4.00500	205.27818				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.00500	205.33802	4.00500	205.27818				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			3.40600	212.14628	3.40600	212.08791				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			3.67000	152.65540	3.67000	152.61224				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.35500	201.47644	4.35500	201.41584				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			4.39500	201.04047	4.39500	200.97979				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			3.64000	152.78165	3.64000	152.73857				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			3.87000	206.85022	3.87000	206.79070				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			4.40500	4.40500	4.40500	200.87095				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	6.11532				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.82105				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.90501				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	99.93618				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	101.30199				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	179.53653				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	134.24621				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	171.66292				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	64.65284				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.51447				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.58581				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.46714				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20 On 06/08/2025 Spot Bond					0.00000	100.23280				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	100.91910				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.37637				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	101.16775				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	101.92669				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	101.33546				0.00	0	
Total FRS225 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 FRS225										0.00	0	
FRS225 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	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.14998				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 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	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.48443				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 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	
FRS231 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	
FRS232 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	
FRS233 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	
FRS234 On 31/03/2032 Spot Bond					0.00000	105.43219				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	107.53997				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	102.27147				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	100.45799				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	70.61531				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	100.07420				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	105.73034				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	101.35310				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	97.77066				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.17682				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	104.70090				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	102.62263				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS26(On 25/03/2024 Spot Bond					0.00000	101.83410				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26(On 28/02/2031 Spot Bond					0.00000	100.28642				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26(On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26(On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26(On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26(On 31/03/2032 Spot Bond					0.00000	101.34380				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26(On 22/06/2026 Spot Bond					0.00000	105.93785				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26(On 31/03/2031 Spot Bond					0.00000	101.35384				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26(On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27(On 05/07/2022 Spot Bond					0.00000	101.92117				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27(On 14/07/2022 Spot Bond					0.00000	102.02196				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27(On 21/07/2022 Spot Bond					0.00000	97.40795				0.00	0	
Total FRS272 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 FRS272										0.00	0	
FRS27: On 31/03/2032 Spot Bond					0.00000	101.34580				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27: On 18/08/2022 Spot Bond					0.00000	100.34887				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	101.69254				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27: On 21/09/2024 Spot Bond					0.00000	101.85364				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	104.31046				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	101.42757				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28: On 28/02/2031 Spot Bond			9.88000	9.88000	9.88000	98.18682				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28: On 28/02/2031 Spot Bond			9.88000	9.88000	9.88000	98.18682				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28: On 25/10/2026 Spot Bond					0.00000	100.72494				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28: On 13/11/2023 Spot Bond					0.00000	100.64705				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.26900	11.26900	11.26900	91.51772				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	93.71033				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	85.63681				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond					0.00000	90.17258				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 28/04/2022 Spot Bond					0.00000	100.66181				0.00	0	
Total FRS294 SPOT										0.00	0	
Total For FRS294										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.81000	1.81000	1.81000	323.91869				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.54000	325.43281	1.54000	325.35975				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.55000	1.55000	1.55000	325.30623				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.60972				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.49000	111.12306	4.49000	111.08917				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.18500	74.27917	4.18500	117.26756				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	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
FRS85 On 31/01/2025 Spot Bond			2.79000	2.79000	2.79000	156.37041				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.07000	3.07000	3.07000	155.16274				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.61000	2.61000	2.61000	319.69851				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.01000	6.01000	6.01000	101.89388				0.00	0	7,310,000,00
Total FRX23 SPOT										0.00	0	7,310,000,00
Total For FRX23										0.00	0	7,310,000,00
FRX24 On 10/12/2024 Spot Bond			7.76000	110.03244	7.76000	110.00943				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.05000	106.20263	8.05000	106.17948				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.58000	107.70209	8.58000	107.67724			196,495,728,000.00		22,901,600	122,207,50
Total FRX26 SPOT									196,495,728,000.00		22,901,600	122,207,50
Total For FRX26									196,495,728,000.00		22,901,600	122,207,50
FRX27 On 07/03/2027 Spot Bond			8.22000	108.13486	8.22000	108.11119				0.00	0	8,015,844,30
Total FRX27 SPOT										0.00	0	8,015,844,30
Total For FRX27										0.00	0	8,015,844,30
FRX28 On 26/07/2028 Spot Bond			8.86000	107.35337	8.86000	107.32766				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.52000	102.39286	9.52000	102.36656				0.00	0	30,000,00
Total FRX30 SPOT										0.00	0	30,000,00
Total For FRX30										0.00	0	30,000,00
FRX31 On 21/02/2031 Spot Bond			9.48000	100.68446	9.48000	100.65871				0.00	0	150,000,00
Total FRX31 SPOT										0.00	0	150,000,00
Total For FRX31										0.00	0	150,000,00
FRX32 On 31/03/2032 Spot Bond			9.83500	109.09695	9.83500	109.06818				0.00	0	
Total FRX32 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.29500	76.46271	11.29500	76.43963				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.24244				0.00	43,968,800	39,238,900
Total FS6A2 SPOT										0.00	43,968,800	39,238,900
Total For FS6A2										0.00	43,968,800	39,238,900
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.51264				0.00	270,000,000	130,000,000
Total FS6A3 SPOT										0.00	270,000,000	130,000,000
Total For FS6A3										0.00	270,000,000	130,000,000
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.31586				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.30157				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.31126				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.31410				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A1 On 20/10/2022 Spot Bond					0.00000	100.62163				0.00	130,907,500	130,907,500
Total FST3A1 SPOT										0.00	130,907,500	130,907,500
Total For FST3A1										0.00	130,907,500	130,907,500
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.65481				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.69819				0.00	810,000,000	810,000,000
Total FST3A3 SPOT										0.00	810,000,000	810,000,000
Total For FST3A3										0.00	810,000,000	810,000,000
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.71985				0.00	840,000,000	730,000,000
Total FST3A4 SPOT										0.00	840,000,000	730,000,000
Total For FST3A4										0.00	840,000,000	730,000,000
GBL05 On 07/11/2022 Spot Bond					0.00000	100.60130				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.10691				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	100.45013				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.30887				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.26293				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.59182				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.23147				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.60000	117.20724	3.60000	117.17438			72,000,000,000.00		20,000,000	120,000,00
Total GRL35 SPOT									72,000,000,000.00		20,000,000	120,000,00
Total For GRL35									72,000,000,000.00		20,000,000	120,000,00
GRT07 On 21/02/2024 Spot Bond					0.00000	101.01000				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.62900	109.37622	6.62900	109.35663				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.65944				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT21 On 03/04/2024 Spot Bond			7.36000	108.90386	7.36000	108.88223				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.81235				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.60662				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.00954				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.47487				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.02719				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.78312				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.81101				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.74638				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.21066				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.53634				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.53452				0.00	0	
Total GRT33 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 GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.62593				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.16783				0.00	0	300,000,00
Total GRT36 SPOT										0.00	0	300,000,00
Total For GRT36										0.00	0	300,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	101.08469				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.64369				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.79275				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.92928				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.32948				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.62969				0.00	0	1,500,000,00
Total GRT45 SPOT										0.00	0	1,500,000,00
Total For GRT45										0.00	0	1,500,000,00
GRT47 On 22/04/2024 Spot Bond					0.00000	101.09124				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.10673				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.59772				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.24851				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	100.99107				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.40635				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.25985				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.96984				0.00	13,840,000,000	6,920,000,000
Total H12T4 SPOT										0.00	13,840,000,000	6,920,000,000
Total For H12T4										0.00	13,840,000,000	6,920,000,000
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.18953				0.00	10,600,000,000	5,300,000,000
Total HC5T5 SPOT										0.00	10,600,000,000	5,300,000,000
Total For HC5T5										0.00	10,600,000,000	5,300,000,000
HILB08 On 29/03/2023 Spot Bond					0.00000	100.67217				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.90128				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.95347				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.16979				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.07734				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.15857				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HPF12 On 31/03/2024 Spot Bond					0.00000	101.08861				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.06870				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.14000	322.24653	2.14000	322.16894				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.50000	2.50000	2.50000	328.75495				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.64000	98.91017	10.64000	98.88185				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.54000	80.49013	4.54000	107.72774				0.00	0	10,000,000,00
Total HWAY33 SPOT										0.00	0	10,000,000,00
Total For HWAY33										0.00	0	10,000,000,00
HWAY3 On 31/07/2034 Spot Bond			11.03000	89.20956	11.03000	89.18310			559,353,360,000.00		50,712,000	3,564,805,60
Total HWAY34 SPOT									559,353,360,000.00		50,712,000	3,564,805,60
Total For HWAY34									559,353,360,000.00		50,712,000	3,564,805,60
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.18930	100.00000	10.16649				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.58000	85.41559	11.58000	85.38902			2,316,000,000,000.00		200,000,000	5,190,000,00
Total HWAY35 SPOT									2,316,000,000,000.00		200,000,000	5,190,000,00
Total For HWAY35									2,316,000,000,000.00		200,000,000	5,190,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.18710	100.00000	10.16430				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	100.95283				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	100.78848				0.00	0	546,000,00
Total HWF12 SPOT										0.00	0	546,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For HWF12									0.00	0	546,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.21260			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.24000	158.81416	2.22000	158.86370		218,404,229,344,000.00	97,501,888,100	511,881,557,70	
Total I2025 SPOT								18,404,229,344,000.00	97,501,888,100	511,881,557,70	
Total For I2025								18,404,229,344,000.00	97,501,888,100	511,881,557,70	
I2029 On 31/03/2029 Spot Bond			3.12000	118.67799	3.13000	118.56974		211,009,968,000,000.00	67,631,400,000	332,319,737,90	
Total I2029 SPOT								11,009,968,000,000.00	67,631,400,000	332,319,737,90	
Total For I2029								11,009,968,000,000.00	67,631,400,000	332,319,737,90	
I2033 On 28/02/2033 Spot Bond			3.84000	112.35718	3.79000	112.86782		471,343,561,728,000.00	122,745,719,200	450,992,311,30	
Total I2033 SPOT								*1,343,561,728,000.00	122,745,719,200	450,992,311,30	
Total For I2033								*1,343,561,728,000.00	122,745,719,200	450,992,311,30	
I2038 On 31/01/2038 Spot Bond			3.90000	128.98279	3.89000	129.11072		35,685,000,000,000.00	9,150,000,000	329,456,579,30	
Total I2038 SPOT								15,685,000,000,000.00	9,150,000,000	329,456,579,30	
Total For I2038								15,685,000,000,000.00	9,150,000,000	329,456,579,30	
I2046 On 31/03/2046 Spot Bond			3.94000	118.60220	3.91000	119.16386		52,907,502,000,000.00	13,428,300,000	377,729,092,00	
Total I2046 SPOT								12,907,502,000,000.00	13,428,300,000	377,729,092,00	
Total For I2046								12,907,502,000,000.00	13,428,300,000	377,729,092,00	
I2050 On 31/12/2050 Spot Bond			3.94000	120.85767	3.92000	121.27702		10,269,610,000,000.00	2,606,500,000	373,279,095,70	
Total I2050 SPOT								10,269,610,000,000.00	2,606,500,000	373,279,095,70	
Total For I2050								10,269,610,000,000.00	2,606,500,000	373,279,095,70	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.50487			0.00	0	
Total IBG01 SPOT								0.00	0		
Total For IBG01								0.00	0		
IBG02 On 07/02/2027 Spot Bond					0.00000	100.52381			0.00	0	
Total IBG02 SPOT								0.00	0		
Total For IBG02								0.00	0		
IBL101 On 24/05/2022 Spot Bond			6.46500	6.46500	6.46500	103.23919			0.00	0	
Total IBL101 SPOT								0.00	0		
Total For IBL101								0.00	0		
IBL102 On 24/05/2022 Spot Bond					0.00000	100.45835			0.00	0	
Total IBL102 SPOT								0.00	0		
Total For IBL102								0.00	0		
IBL109 On 07/12/2023 Spot Bond			2.27000	321.56166	2.27000	321.48308			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.76126				0.00	2,420,000,000	1,210,000,000
Total IBL115 SPOT										0.00	2,420,000,000	1,210,000,000
Total For IBL115										0.00	2,420,000,000	1,210,000,000
IBL124 On 14/02/2024 Spot Bond					0.00000	100.59818				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.87997				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.22774				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.72116				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.44814				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.12954				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.88832				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.31897				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.78985				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL137 On 21/01/2025 Spot Bond					0.00000	100.52127				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.46446				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.30414				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.87404				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.11866				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.23399				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.24317				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.29756				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.65517				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.53872				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.41763				0.00	0	
Total IBL160 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 IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.59582				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.80821				0.00	930,000,000	1,030,000,00
Total IBL162 SPOT										0.00	930,000,000	1,030,000,00
Total For IBL162										0.00	930,000,000	1,030,000,00
IBL163 On 13/04/2026 Spot Bond					0.00000	100.83696				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.34479				0.00	0	500,000,00
Total IBL167 SPOT										0.00	0	500,000,00
Total For IBL167										0.00	0	500,000,00
IBL168 On 18/05/2026 Spot Bond					0.00000	100.71191				0.00	1,220,000,000	1,270,000,00
Total IBL168 SPOT										0.00	1,220,000,000	1,270,000,00
Total For IBL168										0.00	1,220,000,000	1,270,000,00
IBL177 On 19/07/2024 Spot Bond					0.00000	100.72386				0.00	1,170,000,000	1,340,000,00
Total IBL177 SPOT										0.00	1,170,000,000	1,340,000,00
Total For IBL177										0.00	1,170,000,000	1,340,000,00
IBL178 On 19/07/2026 Spot Bond					0.00000	100.74956				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.24888				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.25699				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.05428				0.00	960,000,000	1,040,000,00
Total IBL190 SPOT										0.00	960,000,000	1,040,000,00
Total For IBL190										0.00	960,000,000	1,040,000,00
IBL191 On 10/09/2026 Spot Bond					0.00000	100.05617				0.00	1,670,000,000	2,670,000,00
Total IBL191 SPOT										0.00	1,670,000,000	2,670,000,00
Total For IBL191										0.00	1,670,000,000	2,670,000,00
IBL192 On 08/10/2026 Spot Bond					0.00000	100.88962				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.82236				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.63442				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.54202				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.50416				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.17007				0.00	1,880,000,000	940,000,000
Total IBL200 SPOT										0.00	1,880,000,000	940,000,000
Total For IBL200										0.00	1,880,000,000	940,000,000
IBL201 On 02/12/2026 Spot Bond					0.00000	100.17575				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.79890				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.09111				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.08713				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.07381				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.08314				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL207 On 31/01/2023 Spot Bond					0.00000	100.58816				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.65955				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.36104				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.27742				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.26361				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.26361				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.26361				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.08691				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.17000	106.19023	7.17000	106.16957				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.54000	106.06155	5.54000	106.04553				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.20187				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.37500	103.31053	9.37500	103.28438			43,687,500,000,000.00	4,660,000,000	2,330,000,000	
Total IDCG06 SPOT									13,687,500,000,000.00	4,660,000,000	2,330,000,000	

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 IDCG06										13,687,500,000,000.00	4,660,000,000	2,330,000,000
IDCG06 On 13/05/2030 Spot Bond			10.60000	107.39519	10.60000	107.50245				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.97000	106.00270	9.97000	105.97437				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.10351				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.62079				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.22212				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.53933				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.90034				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.94318				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.75870				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.78936				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	99.98483				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.70000	102.30048	8.70000	102.27655				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.51036				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.18961				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.37475				0.00	0	200,000,00
Total INLV06 SPOT										0.00	0	200,000,00
Total For INLV06										0.00	0	200,000,00
INLV07 On 09/03/2026 Spot Bond					0.00000	97.57413				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	102.03515				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.98274				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.14910				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	99.86843				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.27451				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.95024				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF22 On 14/06/2022 Spot Bond					0.00000	100.07449				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.55718				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.82721				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.52342				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.53213				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.10060				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.83208				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.08713				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	99.99998				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC37 On 10/05/2022 Spot Bond					0.00000	100.41056				0.00	0	
Total IPFC37 SPOT										0.00	0	
Total For IPFC37										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.35908				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.76500	197.05892	4.76500	196.99748				0.00	0	
Total IV019 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.77434				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	100.53245				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	105.60626				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.66500	198.12596	4.66500	198.06472				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.49324				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	3,200,000,000	1,600,000,000
Total IVC134 SPOT										0.00	3,200,000,000	1,600,000,000
Total For IVC134										0.00	3,200,000,000	1,600,000,000
IVC140 On 18/04/2024 Spot Bond					0.00000	101.21052				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.49243				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.49900				0.00	2,280,000,000	1,140,000,000
Total IVC146 SPOT										0.00	2,280,000,000	1,140,000,000
Total For IVC146										0.00	2,280,000,000	1,140,000,000
IVC147 On 21/12/2023 Spot Bond					0.00000	100.20811				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.14683				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.44522				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	99.95185				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.10803				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.13295				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.04062				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.46095				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	99.84920				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	101.44914				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.69099	7.40000	101.67070				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.57831				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC190 On 15/12/2023 Spot Bond					0.00000	100.71976				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.85801	7.23000	100.83857				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.54629				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.26636	7.45000	100.24658				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.07462				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	101.85105	3.91012	101.84033				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.85805				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.35627				0.00	0	8,570,000,0€
Total IVC204 SPOT										0.00	0	8,570,000,0€
Total For IVC204										0.00	0	8,570,000,0€
IVC205 On 29/07/2022 Spot Bond					0.00000	100.58220				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			7.06000	7.06000	7.06000	101.10287				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.10435				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	99.88480				0.00	0	
Total IVC209 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 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	
IVC211 On 21/02/2023 Spot Bond			6.40000	6.40000	6.40000	100.74910				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.10000	7.10000	7.10000	99.33760				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.27919				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVZ079 On 10/03/2022 Spot Bond			4.55000	4.55000	4.55000	4.55000				0.00	0	
Total IVZ079 SPOT										0.00	0	
Total For IVZ079										0.00	0	
IVZ080 On 17/03/2022 Spot Bond			4.55000	4.55000	4.55000	99.90037				0.00	0	
Total IVZ080 SPOT										0.00	0	
Total For IVZ080										0.00	0	
IVZ081 On 07/04/2022 Spot Bond			4.60000	4.60000	4.60000	99.63585				0.00	0	
Total IVZ081 SPOT										0.00	0	
Total For IVZ081										0.00	0	
IVZ084 On 28/04/2022 Spot Bond			4.60000	4.60000	4.60000	99.37381				0.00	0	
Total IVZ084 SPOT										0.00	0	
Total For IVZ084										0.00	0	
IVZ085 On 05/05/2022 Spot Bond			4.70000	4.70000	4.70000	99.27138				0.00	0	
Total IVZ085 SPOT										0.00	0	
Total For IVZ085										0.00	0	
IVZ087 On 26/05/2022 Spot Bond			4.70000	4.70000	4.70000	99.00560				0.00	0	
Total IVZ087 SPOT										0.00	0	
Total For IVZ087										0.00	0	
IVZ088 On 31/03/2022 Spot Bond			4.55000	4.55000	4.55000	99.73890				0.00	0	
Total IVZ088 SPOT										0.00	0	
Total For IVZ088										0.00	0	
IVZ089 On 02/06/2022 Spot Bond			4.70000	4.70000	4.70000	98.91733				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ089 SPOT										0.00	0	
Total For IVZ089										0.00	0	
IVZ090 On 09/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			733,000,000,000,000.00	57,330,000,000	48,000,000,00	
Total IVZ090 SPOT									13,000,000,000,000.00	57,330,000,000	48,000,000,00	
Total For IVZ090									13,000,000,000,000.00	57,330,000,000	48,000,000,00	
JIBAR On 15/03/2020 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	99.84399			0.00	0		
Total JPM002 SPOT									0.00	0		
Total For JPM002									0.00	0		
KAP012 On 01/12/2022 Spot Bond					0.00000	100.63373			0.00	0		
Total KAP012 SPOT									0.00	0		
Total For KAP012									0.00	0		
KAP013 On 24/05/2022 Spot Bond					0.00000	100.32818			0.00	0		
Total KAP013 SPOT									0.00	0		
Total For KAP013									0.00	0		
KAP014 On 19/07/2024 Spot Bond					0.00000	100.78642			0.00	0		
Total KAP014 SPOT									0.00	0		
Total For KAP014									0.00	0		
KAP015 On 01/11/2024 Spot Bond					0.00000	100.38340			0.00	0		
Total KAP015 SPOT									0.00	0		
Total For KAP015									0.00	0		
KAP016 On 29/04/2022 Spot Bond					0.00000	100.76648			0.00	0		
Total KAP016 SPOT									0.00	0		
Total For KAP016									0.00	0		
KAP017 On 19/10/2023 Spot Bond					0.00000	100.86000			0.00	0		
Total KAP017 SPOT									0.00	0		
Total For KAP017									0.00	0		
KAP018 On 14/04/2024 Spot Bond					0.00000	101.12217			0.00	0		
Total KAP018 SPOT									0.00	0		
Total For KAP018									0.00	0		
KAP019 On 28/07/2024 Spot Bond					0.00000	100.72574			0.00	0		
Total KAP019 SPOT									0.00	0		
Total For KAP019									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP02(On 15/12/2025 Spot Bond					0.00000	99.98414				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02(On 15/09/2026 Spot Bond					0.00000	99.98407				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02(On 18/02/2025 Spot Bond					0.00000	100.35941				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02(On 04/03/2027 Spot Bond					0.00000	100.15323				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.40068				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.45000	122.37181	9.45000	122.34060				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.96000	106.26530	6.96000	106.24533				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.93794				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.74806				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.37338				0.00	0	1,500,000,00
Total LGL09 SPOT										0.00	0	1,500,000,00
Total For LGL09										0.00	0	1,500,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	100.79791				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.95683				0.00	0	
Total LGL11 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 LGL11										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.11864				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.33118				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.33971				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.18010				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	101.23031				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.37636				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.20480				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.48307				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	99.95995				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.91093				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.28160				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.60875				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.39253				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.20354				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond					0.00000	101.02184				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.04263				0.00	0	3,010,000,00
Total MBP049 SPOT										0.00	0	3,010,000,00
Total For MBP049										0.00	0	3,010,000,00
MBP05: On 23/08/2022 Spot Bond					0.00000	100.56246				0.00	0	3,110,000,00
Total MBP050 SPOT										0.00	0	3,110,000,00
Total For MBP050										0.00	0	3,110,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.43377				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	101.00734				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			8.70000	8.70000	8.70000	108.46555				0.00	0	10,000,00
Total MMIG04 SPOT										0.00	0	10,000,00
Total For MMIG04										0.00	0	10,000,00
MMIG0: On 12/08/2022 Spot Bond			6.47900	102.69563	6.47900	102.67787				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0: On 19/10/2028 Spot Bond					0.00000	102.35243				0.00	0	2,500,000,00
Total MMIG06 SPOT										0.00	0	2,500,000,00
Total For MMIG06										0.00	0	2,500,000,00
MMIG0: On 18/09/2024 Spot Bond					0.00000	100.92156				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML01 On 10/12/2026 Spot Bond					0.00000	100.90313				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.35000	102.17256	9.35000	102.14691			44,880,000,000.00	4,800,000	1,200,000	
Total MML02 SPOT									44,880,000,000.00	4,800,000	1,200,000	
Total For MML02									44,880,000,000.00	4,800,000	1,200,000	
MML03 On 15/03/2028 Spot Bond					0.00000	101.38973				0.00	0	
Total MML03 SPOT									0.00	0	0	
Total For MML03									0.00	0	0	
MML04 On 15/03/2028 Spot Bond			9.60000	91.14630	9.60000	92.28940				0.00	0	
Total MML04 SPOT									0.00	0	0	
Total For MML04									0.00	0	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.47786				0.00	12,280,000,000	6,140,000,000
Total MTN07 SPOT									0.00	12,280,000,000	6,140,000,000	
Total For MTN07									0.00	12,280,000,000	6,140,000,000	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.49881				0.00	0	
Total MTN09 SPOT									0.00	0	0	
Total For MTN09									0.00	0	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.64819				0.00	0	
Total MTN10 SPOT									0.00	0	0	
Total For MTN10									0.00	0	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.81106				0.00	0	
Total MTN12 SPOT									0.00	0	0	
Total For MTN12									0.00	0	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.06799				0.00	0	
Total MTN13 SPOT									0.00	0	0	
Total For MTN13									0.00	0	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.50887				0.00	0	
Total MTN14 SPOT									0.00	0	0	
Total For MTN14									0.00	0	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.50916				0.00	0	
Total MTN15 SPOT									0.00	0	0	
Total For MTN15									0.00	0	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.16598				0.00	0	
Total MTN16 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.66787				0.00	0	500,000,00
Total MTN17 SPOT										0.00	0	500,000,00
Total For MTN17										0.00	0	500,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	98.65661				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.10433				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.94830				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.97924				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.74511				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.29500	97.73753	9.29500	97.71300				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.80212				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.52829				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.43718				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.22977				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	99.98516				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.39097				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.91703				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.99733				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.32718				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.34885				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.34877				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.34333				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.73731				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.37472				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.76543				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	105.14356				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
N7B25 On 20/06/2025 Spot Bond					0.00000	101.19766			0.00	0	
Total N7B25 SPOT									0.00	0	
Total For N7B25									0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.53554			0.00	0	
Total N7C25 SPOT									0.00	0	
Total For N7C25									0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.82277			0.00	0	
Total N7D25 SPOT									0.00	0	
Total For N7D25									0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	102.08696			0.00	0	
Total N7E25 SPOT									0.00	0	
Total For N7E25									0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.82500	103.56824	6.82500	103.54904		27,300,000,000,000.00	4,000,000,000	4,000,000,000	
Total NAM01 SPOT								27,300,000,000,000.00	4,000,000,000	4,000,000,000	
Total For NAM01								27,300,000,000,000.00	4,000,000,000	4,000,000,000	
NAM03 On 01/08/2023 Spot Bond			7.05000	105.05558	7.05000	105.03547		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			10.23000	102.16582	10.23000	102.13767		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	100.66319		0.00	0	0	3,250,000,000
Total NBG01G SPOT								0.00	0	0	3,250,000,000
Total For NBG01G								0.00	0	0	3,250,000,000
NBG02 On 30/04/2024 Spot Bond					0.00000	100.92895		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	100.62632		0.00	0	0	
Total NBG03G SPOT								0.00	0	0	
Total For NBG03G								0.00	0	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.68728		0.00	0	0	
Total NBG04G SPOT								0.00	0	0	
Total For NBG04G								0.00	0	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.64402		0.00	0	0	
Total NBG05G SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.61938			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	99.98532			0.00	0	
Total NBG07G SPOT									0.00	0	
Total For NBG07G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.61500	105.67104	6.61500	105.65205		33,604,200,000.00	5,080,000	2,540,000	
Total NBK13A SPOT								33,604,200,000.00	5,080,000	2,540,000	
Total For NBK13A								33,604,200,000.00	5,080,000	2,540,000	
NBK16 On 12/02/2025 Spot Bond			7.37100	106.13481	7.37100	106.11359		6,044,220,000,000.00	820,000,000	470,000,000	
Total NBK16A SPOT								6,044,220,000,000.00	820,000,000	470,000,000	
Total For NBK16A								6,044,220,000,000.00	820,000,000	470,000,000	
NBK17 On 22/04/2026 Spot Bond			8.69500	108.17437	8.69500	108.14908		0.00	0	0	
Total NBK17A SPOT								0.00	0	0	
Total For NBK17A								0.00	0	0	
NBK19 On 01/06/2022 Spot Bond			6.44500	103.39594	6.44500	103.37794		0.00	0	0	
Total NBK19A SPOT								0.00	0	0	
Total For NBK19A								0.00	0	0	
NBK20 On 01/06/2026 Spot Bond			7.43000	113.37431	7.43000	113.35159		35,664,000,000.00	4,800,000	1,200,000	
Total NBK20A SPOT								35,664,000,000.00	4,800,000	1,200,000	
Total For NBK20A								35,664,000,000.00	4,800,000	1,200,000	
NBK21 On 21/07/2027 Spot Bond			9.17500	107.57970	9.17500	107.55305		2,018,500,000,000.00	220,000,000	110,000,000	
Total NBK21A SPOT								2,018,500,000,000.00	220,000,000	110,000,000	
Total For NBK21A								2,018,500,000,000.00	220,000,000	110,000,000	
NBK22 On 19/11/2022 Spot Bond			5.95000	105.91454	5.95000	105.89739		0.00	0	0	
Total NBK22A SPOT								0.00	0	0	
Total For NBK22A								0.00	0	0	
NBK23 On 19/11/2025 Spot Bond			7.82800	112.38351	7.82800	112.35968		15,671,656,000,000.00	2,002,000,000	2,000,500,000	
Total NBK23A SPOT								15,671,656,000,000.00	2,002,000,000	2,000,500,000	
Total For NBK23A								15,671,656,000,000.00	2,002,000,000	2,000,500,000	
NBK24 On 19/11/2027 Spot Bond			8.87000	112.53667	8.87000	112.50969		0.00	0	1,000,000,000	
Total NBK24A SPOT								0.00	0	1,000,000,000	
Total For NBK24A								0.00	0	1,000,000,000	
NBK25 On 17/02/2023 Spot Bond			6.07500	6.07500	6.07500	104.81656		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.37432				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26J On 10/05/2023 Spot Bond			100.00000	49.14875	100.00000	49.03877				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.13342				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27J On 10/05/2026 Spot Bond			8.24500	113.87283	8.24500	113.84742				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28J On 02/08/2023 Spot Bond			6.06100	106.29826	6.06100	106.28073				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29J On 31/07/2026 Spot Bond			7.99500	110.33649	7.99500	110.31260				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30J On 20/02/2024 Spot Bond			6.64000	105.89806	6.64000	105.87895				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31J On 09/11/2023 Spot Bond			6.17000	108.27557	6.17000	108.25740				0.00	0	100,000,00
Total NBK31A SPOT										0.00	0	100,000,00
Total For NBK31A										0.00	0	100,000,00
NBK31I On 17/02/2023 Spot Bond					0.00000	101.31654				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.92429				0.00	0	600,000,00
Total NBK35B SPOT										0.00	0	600,000,00
Total For NBK35B										0.00	0	600,000,00
NBK36I On 10/05/2026 Spot Bond					0.00000	104.17200				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK4 On 28/10/2024 Spot Bond			11.02500	11.02500	11.02500	75.99517				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.30067				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.82306				0.00	370,000,000	880,000,000
Total NBK43B SPOT										0.00	370,000,000	880,000,000
Total For NBK43B										0.00	370,000,000	880,000,000
NBK45I On 15/02/2023 Spot Bond					0.00000	100.87366				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.32952				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.64612				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.11708				0.00	100,000,000	100,000,000
Total NBK49B SPOT										0.00	100,000,000	100,000,000
Total For NBK49B										0.00	100,000,000	100,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	101.33284				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.85538				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.82528				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.95623				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.80974				0.00	0	
Total NBKB55 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 NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.59468				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.72696				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.08221				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.42632				0.00	2,000,000,000	1,000,000,000
Total NBKB59 SPOT										0.00	2,000,000,000	1,000,000,000
Total For NBKB59										0.00	2,000,000,000	1,000,000,000
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.61061				0.00	20,000,000	10,000,000
Total NBKB60 SPOT										0.00	20,000,000	10,000,000
Total For NBKB60										0.00	20,000,000	10,000,000
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.43039				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.79827				0.00	0	3,650,000,000
Total NBKB62 SPOT										0.00	0	3,650,000,000
Total For NBKB62										0.00	0	3,650,000,000
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.32599				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.87082				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			10.19500	100.68419	10.19500	100.65654				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.87189				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.85000	101.00246	9.85000	100.97563				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.87082				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.86895				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.86679				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	99.98149				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	99.98149				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.26626				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	99.98586				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.33196				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.10705				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.67453				0.00	0	
Total NGL05 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 NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.23099				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.11461				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.85157				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	100.93054				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.28338				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1/ On 01/07/2022 Spot Bond					0.00000	102.94407				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1/ On 20/10/2023 Spot Bond					0.00000	103.87356				0.00	6,400,000	1,600,00
Total NGLT1B SPOT										0.00	6,400,000	1,600,00
Total For NGLT1B										0.00	6,400,000	1,600,00
NGT10: On 25/03/2024 Spot Bond					0.00000	105.06059				0.00	0	500,000,00
Total NGT103 SPOT										0.00	0	500,000,00
Total For NGT103										0.00	0	500,000,00
NGT10: On 15/01/2025 Spot Bond					0.00000	105.32253				0.00	7,600,000	1,900,00
Total NGT104 SPOT										0.00	7,600,000	1,900,00
Total For NGT104										0.00	7,600,000	1,900,00
NGT10: On 22/05/2025 Spot Bond					0.00000	103.34324				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	103.44040				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10: On 19/11/2025 Spot Bond					0.00000	103.72156				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT107 On 08/09/2026 Spot Bond					0.00000	104.01531				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT108 On 04/11/2026 Spot Bond					0.00000	100.82712				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT109 On 27/12/2026 Spot Bond					0.00000	101.70068				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT110 On 16/06/2026 Spot Bond					0.00000	99.95607				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM007 On 16/04/2022 Spot Bond					0.00000	101.36315				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM007 On 26/04/2022 Spot Bond					0.00000	101.22066				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM009 On 24/05/2022 Spot Bond					0.00000	100.87201				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM011 On 13/06/2022 Spot Bond					0.00000	100.00737				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM012 On 13/12/2024 Spot Bond					0.00000	99.99982				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM015 On 11/05/2025 Spot Bond					0.00000	102.27164				0.00	0	20,077,000,00
Total NHM016 SPOT										0.00	0	20,077,000,00
Total For NHM016										0.00	0	20,077,000,00
NHM016 On 25/05/2023 Spot Bond					0.00000	102.99723				0.00	0	500,000,00
Total NHM018 SPOT										0.00	0	500,000,00
Total For NHM018										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 Intert
NHM01 On 25/05/2024 Spot Bond					0.00000	100.95047				0.00	0	20,077,000,00
Total NHM019 SPOT										0.00	0	20,077,000,00
Total For NHM019										0.00	0	20,077,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.88057				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.32090				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.86500	4.86500	4.86500	225.00289				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.37500	3.37500	3.37500	212.44734				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			2.97500	2.97500	2.97500	155.57124				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.60000	3.60000	3.60000	115.03553		216,000,000,000.00		60,000,000	194,500,00	
Total NI29 SPOT								216,000,000,000.00		60,000,000	194,500,00	
Total For NI29								216,000,000,000.00		60,000,000	194,500,00	
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			4.64000	4.64000	4.64000	117.38185				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.08000	3.08000	3.08000	155.11983				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	206.09362	3.45000	206.03668				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.88000	2.88000	2.88000	155.98100				0.00	0	
Total NILB13 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 NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.02000	3.02000	3.02000	216.61376				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.16500	214.95850	3.16500	214.90074				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.75500	115.73307	4.75500	115.69694				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.30419				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.19262				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.00507				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	136.96086				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.11511				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.24100				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	99.69405				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.31306				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.18107				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.27245				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	132.64285				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.01026				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.33253				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.80917				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	164.37764				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.54065				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	164.13921				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	159.22918				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.00009				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	137.23579				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN054 On 04/08/2027 Spot Bond					0.00000	97.59043				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	89.82974				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.37075				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.00011				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	99.87556				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.23523				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.13903				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.21944				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.35145				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	99.93367				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.08887				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	99.99988				0.00	0	
Total NN106 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 NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	99.93367				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.90653				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.19918				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.03536				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.01706				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	94.87569				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	114.27000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	108.88000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	116.34000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	114.75000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	113.39870				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	121.04052				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	90.60337				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/04/2022 Spot Bond					0.00000	100.98913				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	121.04052				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	91.87433				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	88.22231				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04 On 05/05/2022 Spot Bond					0.00000	100.47674				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	99.87942				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	99.87832				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	99.87832				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.89603				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF06(On 28/03/2022 Spot Bond					0.00000	101.08336				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06(On 31/10/2022 Spot Bond					0.00000	102.08285				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07(On 26/05/2022 Spot Bond					0.00000	100.20291				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07(On 29/04/2022 Spot Bond					0.00000	100.61654				0.00	0	
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	
NNF07(On 29/07/2022 Spot Bond					0.00000	100.59923				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF07(On 28/04/2022 Spot Bond					0.00000	100.66058				0.00	0	
Total NNF079 SPOT										0.00	0	
Total For NNF079										0.00	0	
NNF08(On 11/03/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NQ1A1(On 22/05/2052 Spot Bond					0.00000	129.01055				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2(On 22/05/2052 Spot Bond					0.00000	85.71827				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2(On 22/05/2022 Spot Bond					0.00000	100.32397				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2(On 22/05/2023 Spot Bond					0.00000	100.32460				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2(On 22/05/2053 Spot Bond					0.00000	100.29582				0.00	0	
Total NQ1A28 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 NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.24478				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.25421				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.34630				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.33264				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.26898				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.21495				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.27703				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.05000	107.68420	7.05000	107.66359			82,867,110,000,000.00	11,754,200,000	5,877,100,000	
Total NRA022 SPOT									32,867,110,000,000.00	11,754,200,000	5,877,100,000	
Total For NRA022									32,867,110,000,000.00	11,754,200,000	5,877,100,000	
NRA02 On 31/05/2023 Spot Bond			2.48000	204.54104	2.48000	204.48987			0.00	0	0	
Total NRA023 SPOT									0.00	0	0	
Total For NRA023									0.00	0	0	
NRA02 On 30/11/2028 Spot Bond			10.73000	110.63636	10.73000	110.60460			4,215,804,124,000.00	392,898,800	817,797,100	
Total NRA028 SPOT									4,215,804,124,000.00	392,898,800	817,797,100	
Total For NRA028									4,215,804,124,000.00	392,898,800	817,797,100	
NRA02 On 30/11/2028 Spot Bond			100.00000	15.85824	100.00000	15.82295			0.00	0	0	
Total NRA028/R186 SPOT									0.00	0	0	
Total For NRA028/R186									0.00	0	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	99.85822			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.68879				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.37744				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.00007				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	99.99999				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	99.88671				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.06191				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.48614				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond					0.00000	100.64726				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	99.87626				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.17635				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML06 On 19/03/2022 Spot Bond			6.41000	99.92980	6.41000	99.91227				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.72800	108.40491	7.72800	108.38220				0.00	0	1,650,000,00
Total OML07 SPOT										0.00	0	1,650,000,00
Total For OML07										0.00	0	1,650,000,00
OML09 On 14/09/2022 Spot Bond			6.63500	107.50441	6.63500	102.03710				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.52500	108.42086	8.52500	108.39627				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	99.98235				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.59602				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	99.90316				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.28768				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.30747				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.33390				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.15421				0.00	0	1,000,000,00
Total PEP04 SPOT										0.00	0	1,000,000,00
Total For PEP04										0.00	0	1,000,000,00
PMM56 On 28/02/2023 Spot Bond					0.00000	100.23150				0.00	0	
Total PMM56 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 PMM56									0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.00996			0.00	0	
Total PMM57 SPOT									0.00	0	
Total For PMM57									0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.23219			0.00	0	
Total PMM58 SPOT									0.00	0	
Total For PMM58									0.00	0	
R186 On 21/12/2026 Spot Bond			8.47000	110.22716	8.45000	110.28306			170,671,684,629,000.00	1,909,170,210,700	2,605,151,956,90
Total R186 SPOT									170,671,684,629,000.00	909,170,210,700	2,605,151,956,90
Total For R186									170,671,684,629,000.00	909,170,210,700	2,605,151,956,90
R197 On 07/12/2023 Spot Bond			1.22000	327.14935	1.20000	327.18659			71,158,452,000,000.00	58,326,600,000	59,879,512,10
Total R197 SPOT									71,158,452,000,000.00	58,326,600,000	59,879,512,10
Total For R197									71,158,452,000,000.00	58,326,600,000	59,879,512,10
R202 On 07/12/2033 Spot Bond			3.86500	247.10586	3.86500	247.03482			7,807,300,000,000.00	2,020,000,000	131,009,283,70
Total R202 SPOT									7,807,300,000,000.00	2,020,000,000	131,009,283,70
Total For R202									7,807,300,000,000.00	2,020,000,000	131,009,283,70
R2023 On 28/02/2023 Spot Bond			5.50000	102.38666	5.45000	102.41859			424,593,950,000,000.00	77,198,900,000	584,807,059,20
Total R2023 SPOT									424,593,950,000,000.00	77,198,900,000	584,807,059,20
Total For R2023									424,593,950,000,000.00	77,198,900,000	584,807,059,20
R2030 On 31/01/2030 Spot Bond			9.87500	90.82826	9.86000	90.87965			777,493,865,750,000.00	2,914,176,594,000	3,087,478,203,00
Total R2030 SPOT									777,493,865,750,000.00	2,914,176,594,000	3,087,478,203,00
Total For R2030									777,493,865,750,000.00	2,914,176,594,000	3,087,478,203,00
R2032 On 31/03/2032 Spot Bond			10.27000	91.27829	10.25500	91.33799			959,647,213,817,000.00	775,038,677,100	1,132,725,030,10
Total R2032 SPOT									959,647,213,817,000.00	775,038,677,100	1,132,725,030,10
Total For R2032									959,647,213,817,000.00	775,038,677,100	1,132,725,030,10
R2035 On 28/02/2035 Spot Bond			10.63000	88.15685	10.61500	88.22713			331,787,586,222,000.00	689,726,019,400	1,294,957,160,70
Total R2035 SPOT									331,787,586,222,000.00	689,726,019,400	1,294,957,160,70
Total For R2035									331,787,586,222,000.00	689,726,019,400	1,294,957,160,70
R2037 On 31/01/2037 Spot Bond			10.81000	84.08087	10.79000	84.18432			703,753,665,528,000.00	435,129,848,800	1,571,185,894,10
Total R2037 SPOT									703,753,665,528,000.00	435,129,848,800	1,571,185,894,10
Total For R2037									703,753,665,528,000.00	435,129,848,800	1,571,185,894,10
R2040 On 31/01/2040 Spot Bond			10.91500	86.12608	10.90000	86.20398			331,724,251,593,500.00	580,093,838,900	999,200,751,60
Total R2040 SPOT									331,724,251,593,500.00	580,093,838,900	999,200,751,60
Total For R2040									331,724,251,593,500.00	580,093,838,900	999,200,751,60
R2044 On 31/01/2044 Spot Bond			10.96000	82.80663	10.95500	82.81717			121,706,940,720,000.00	923,513,407,000	1,752,939,238,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
Total R2044 SPOT										1,706,940,720,000.00	923,513,407,000	752,939,238,20
Total For R2044										1,706,940,720,000.00	923,513,407,000	752,939,238,20
R2048 On 28/02/2048 Spot Bond			10.89000	81.94987	10.88000	81.99849				760,774,564,109,000.00	3,191,990,318,100	3,125,401,827,80
Total R2048 SPOT										0,774,564,109,000.00	191,990,318,100	125,401,827,80
Total For R2048										0,774,564,109,000.00	191,990,318,100	125,401,827,80
R209 On 31/03/2036 Spot Bond			10.61000	71.37157	10.59000	71.46215				591,117,979,507,000.00	621,217,528,700	564,378,472,90
Total R209 SPOT										1,117,979,507,000.00	621,217,528,700	564,378,472,90
Total For R209										1,117,979,507,000.00	621,217,528,700	564,378,472,90
R210 On 31/03/2028 Spot Bond			2.69000	220.62757	2.66500	220.87431				93,663,771,202,000.00	34,819,245,800	205,572,137,20
Total R210 SPOT										3,663,771,202,000.00	34,819,245,800	205,572,137,20
Total For R210										3,663,771,202,000.00	34,819,245,800	205,572,137,20
R213 On 28/02/2031 Spot Bond			10.12500	82.15396	10.10000	82.25948				232,928,425,625,000.00	418,067,005,000	603,105,806,70
Total R213 SPOT										2,928,425,625,000.00	418,067,005,000	603,105,806,70
Total For R213										2,928,425,625,000.00	418,067,005,000	603,105,806,70
R214 On 28/02/2041 Spot Bond			10.90000	65.28834	10.88500	65.35527				959,863,205,130,000.00	1,188,978,275,700	656,034,259,20
Total R214 SPOT										9,863,205,130,000.00	188,978,275,700	656,034,259,20
Total For R214										9,863,205,130,000.00	188,978,275,700	656,034,259,20
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.16731				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.57410				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.11513				0.00	1,000,000,000	500,000,00
Total RDFB14 SPOT										0.00	1,000,000,000	500,000,00
Total For RDFB14										0.00	1,000,000,000	500,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.25460				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.96542				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.68130				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1: On 22/03/2022 Spot Bond					0.00000	99.89277				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	99.93652				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	99.87492				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	101.13469				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.31039				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.12471				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.46380				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	100.85650				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	100.58051				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	99.95158				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	100.41898				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	100.17572				0.00	0	
Total RED162 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.70291				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.09269				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.16753				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	99.84808				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.56308				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.12105				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.92113				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.24089				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.81377				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.07693				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.60435				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	99.87224				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.06740				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.07230				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.07808				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.09209				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										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			7.10000	106.33962	7.10000	106.31923			3,550,000,000,000.00	500,000,000	250,000,000	
Total RW23 SPOT									3,550,000,000,000.00	500,000,000	250,000,000	
Total For RW23									3,550,000,000,000.00	500,000,000	250,000,000	
RW28 On 10/12/2028 Spot Bond			12.35500	93.17071	12.35500	93.14003			0.00	0	0	
Total RW28 SPOT									0.00	0	0	
Total For RW28									0.00	0	0	
RW31 On 30/06/2031 Spot Bond			11.40000	98.13203	11.40000	98.10214			0.00	0	0	
Total RW31 SPOT									0.00	0	0	
Total For RW31									0.00	0	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.66459			0.00	0	0	
Total RWL26 SPOT									0.00	0	0	
Total For RWL26									0.00	0	0	
RWL28 On 30/06/2028 Spot Bond			10.54000	98.19759	10.54000	98.16989			0.00	0	0	
Total RWL28 SPOT									0.00	0	0	
Total For RWL28									0.00	0	0	
SBK23 On 28/05/2022 Spot Bond			5.61000	104.59042	5.61000	104.57453			0.00	0	0	
Total SBK23 SPOT									0.00	0	0	
Total For SBK23									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
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	100.60503				0.00	260,000,000	400,000,000
Total SBN02 SPOT										0.00	260,000,000	400,000,000
Total For SBN02										0.00	260,000,000	400,000,000
SBN03 On 03/08/2026 Spot Bond					0.00000	100.63430				0.00	260,000,000	300,000,000
Total SBN03 SPOT										0.00	260,000,000	300,000,000
Total For SBN03										0.00	260,000,000	300,000,000
SBS20 On 15/05/2026 Spot Bond			8.12000	110.02045	8.12000	109.99627			32,480,000,000.00		4,000,000	31,000,000
Total SBS20 SPOT									32,480,000,000.00		4,000,000	31,000,000
Total For SBS20									32,480,000,000.00		4,000,000	31,000,000
SBS21 On 15/05/2026 Spot Bond					0.00000	103.89008				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			7.03500	106.14700	7.03500	106.12674				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.20000	102.47205	8.20000	102.44930				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.66000	107.13687	8.66000	107.11192				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.56500	105.59066	7.56500	105.56900				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.62000	104.84709	7.62000	104.82544			3,048,000,000,000.00		400,000,000	200,000,000
Total SBS38 SPOT									3,048,000,000,000.00		400,000,000	200,000,000
Total For SBS38									3,048,000,000,000.00		400,000,000	200,000,000
SBS39 On 29/01/2030 Spot Bond			9.35500	103.13415	9.35500	103.10811				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.95000	105.94682	5.95000	105.92966				0.00	0	130,000,000
Total SBS41 SPOT										0.00	0	130,000,000

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 SBS41										0.00	0	130,000,00
SBS42 On 12/11/2025 Spot Bond			7.91000	112.12412	7.91000	112.10010				0.00	0	90,000,00
Total SBS42 SPOT										0.00	0	90,000,00
Total For SBS42										0.00	0	90,000,00
SBS43 On 12/11/2027 Spot Bond			8.60000	113.43792	8.60000	113.41154				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.28500	104.66734	6.28500	104.64944				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.18412				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			7.16000	7.16000	7.16000	105.65226				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.73382				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.22089				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.29325				0.00	3,650,000,000	2,990,000,00
Total SBS55 SPOT										0.00	3,650,000,000	2,990,000,00
Total For SBS55										0.00	3,650,000,000	2,990,000,00
SBS56 On 12/06/2022 Spot Bond			4.58500	103.31990	4.58500	103.30706		183,400,000,000.00			40,000,000	20,000,00
Total SBS56 SPOT								183,400,000,000.00			40,000,000	20,000,00
Total For SBS56								183,400,000,000.00			40,000,000	20,000,00
SBS57 On 12/06/2024 Spot Bond					0.00000	101.17922				0.00	0	150,000,00
Total SBS57 SPOT										0.00	0	150,000,00
Total For SBS57										0.00	0	150,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	102.38601				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.09153				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.93382				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.44180				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.64270				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.04289				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.23590				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.02642				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.42781				0.00	1,180,000,000	590,000,000
Total SBS68 SPOT										0.00	1,180,000,000	590,000,000
Total For SBS68										0.00	1,180,000,000	590,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	100.18938				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.50079				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.48674				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.23246				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBSI11 On 07/12/2023 Spot Bond			1.69100	324.62701	1.69100	324.55278				0.00	0	831,000,00
Total SBSI11 SPOT										0.00	0	831,000,00
Total For SBSI11										0.00	0	831,000,00
SBSI14 On 07/12/2033 Spot Bond			4.90500	4.90500	4.90500	224.17169				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.29532				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.30472				0.00	0	650,000,00
Total SBSS02 SPOT										0.00	0	650,000,00
Total For SBSS02										0.00	0	650,000,00
SBT101 On 31/03/2022 Spot Bond					0.00000	102.08948				0.00	0	693,000,00
Total SBT101 SPOT										0.00	0	693,000,00
Total For SBT101										0.00	0	693,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	103.72708				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	105.38566				0.00	7,200,000	1,800,00
Total SBT103 SPOT										0.00	7,200,000	1,800,00
Total For SBT103										0.00	7,200,000	1,800,00
SBT104 On 30/09/2025 Spot Bond					0.00000	105.53007				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	101.77415				0.00	500,000,000	500,000,00
Total SBT106 SPOT										0.00	500,000,000	500,000,00
Total For SBT106										0.00	500,000,000	500,000,00
SBT201 On 13/02/2023 Spot Bond					0.00000	102.36858				0.00	0	200,000,00
Total SBT201 SPOT										0.00	0	200,000,00
Total For SBT201										0.00	0	200,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	101.44974				0.00	0	
Total SBT202 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 SBT202										0.00	0	
SBT202 On 03/12/2023 Spot Bond			6.82000	108.60150	6.82000	108.58149				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT203 On 16/04/2024 Spot Bond					0.00000	100.46241				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	101.52955				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT206 On 25/06/2025 Spot Bond					0.00000	107.47945				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT207 On 28/11/2025 Spot Bond					0.00000	102.48196				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	101.36578				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	101.07060				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.40145				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.41485				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.40000	95.96813	9.40000	95.94378				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.42983				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.47369				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.44448				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.44079				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.47010				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.43354				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.47010				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.46275				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.51398				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.44820				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.48473				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.48105				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.14500	109.67956	7.14500	109.65841				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT04 On 27/06/2022 Spot Bond					0.00000	101.44222				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.23236				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.60115				0.00	0	200,000,00
Total SOLB01 SPOT										0.00	0	200,000,00
Total For SOLB01										0.00	0	200,000,00
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.33065				0.00	820,000,000	410,000,00
Total SPDA12 SPOT										0.00	820,000,000	410,000,00
Total For SPDA12										0.00	820,000,000	410,000,00
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.60620				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.30331				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.31013				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.24810				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	100.91453				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	99.96004				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.14667				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	101.14508				0.00	0	
Total SPG008 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 SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	101.00081				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.30199				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.91868				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.12875				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01: On 31/01/2025 Spot Bond			3.14500	3.14500	3.14500	154.84117				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			8.42500	110.40948	8.42500	110.38444				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			9.59000	84.94027	9.59000	84.91865				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	98.06825				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.91474				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.85000	108.44534	6.85000	108.42527				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.79000	115.22592	4.79000	115.18984				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.36331				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	100.72630				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	101.47656				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN047 On 08/12/2023 Spot Bond			2.23000	2.23000	2.23000	321.69391				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.70200				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.61925				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 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	
SSN058 On 05/10/2022 Spot Bond					0.00000	100.89964				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/01/2025 Spot Bond			3.02000	3.02000	3.02000	155.37758				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			4.79000	4.79000	4.79000	115.18984				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			3.97000	3.97000	3.97000	112.33682				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			3.84500	3.84500	3.84500	207.07220				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 28/05/2023 Spot Bond					0.00000	100.23085				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.22668				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.98411				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.98450				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	99.95874				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.96286				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	99.87263				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.93607				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.23790				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	99.99996				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.57623				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.74000	4.74000	4.74000	227.62434				0.00	0	
Total SSN084 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 SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.26341				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.95340				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.19432				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.25263				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.11097				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.52500	87.63065	10.52500	87.60582				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.58971				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			3.99500	99.46843	3.99500	205.38978				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.92000	93.29416	4.92000	223.86093				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.48302				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	101.47778				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/03/2022 Spot Bond					0.00000	100.06182				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.18526				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 22/03/2022 Spot Bond					0.00000	101.11912				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13 On 12/10/2022 Spot Bond					0.00000	100.90011				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13 On 20/10/2022 Spot Bond					0.00000	100.81519				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	100.94193				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	100.82888				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 03/11/2022 Spot Bond					0.00000	100.63288				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	100.76346				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14 On 09/12/2022 Spot Bond					0.00000	100.08867				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN14 On 03/05/2022 Spot Bond					0.00000	100.64625				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SSN14 On 09/05/2022 Spot Bond					0.00000	100.49817				0.00	0	
Total SSN149 SPOT										0.00	0	
Total For SSN149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN15(On 21/02/2024 Spot Bond					0.00000	100.28392				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN15(On 03/06/2022 Spot Bond					0.00000	100.15722				0.00	0	
Total SSN151 SPOT										0.00	0	
Total For SSN151										0.00	0	
SST201(On 08/12/2026 Spot Bond					0.00000	100.10052				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001(On 01/03/2027 Spot Bond					0.00000	100.06209				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 (On 30/09/2025 Spot Bond			8.92000	104.33506	8.92000	104.31005				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM(On 21/08/2022 Spot Bond					0.00000	100.27823				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11(On 21/02/2024 Spot Bond					0.00000	100.30500				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12(On 21/02/2024 Spot Bond					0.00000	100.30386				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21(On 21/02/2026 Spot Bond					0.00000	100.31790				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22(On 21/02/2026 Spot Bond					0.00000	100.31222				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31(On 21/02/2026 Spot Bond			7.21000	100.43140	7.21000	100.41174				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32(On 21/02/2026 Spot Bond			7.72000	100.46141	7.72000	100.44038				0.00	0	
Total T17A32 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.51274				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.54945				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	99.89774				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.14693				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.48631				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.57603				0.00	700,000,000	700,000,000
Total TFS156 SPOT										0.00	700,000,000	700,000,000
Total For TFS156										0.00	700,000,000	700,000,000
TFS157 On 16/11/2023 Spot Bond					0.00000	100.84761				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.89926				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.40587				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.25252				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.89875				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.84191				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.31417				0.00	0	200,000,00
Total TFS164 SPOT										0.00	0	200,000,00
Total For TFS164										0.00	0	200,000,00
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.61750				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.85671				0.00	17,400,000,000	8,700,000,00
Total TFS166 SPOT										0.00	17,400,000,000	8,700,000,00
Total For TFS166										0.00	17,400,000,000	8,700,000,00
TFS167 On 27/09/2024 Spot Bond					0.00000	100.98022				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.03212				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.04357				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.19994				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.27297				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.28496				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.32483				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.03770				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.28117				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.31586				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.30332				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.34205				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.47170				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.50024				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.36879				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.56185				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.35514				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.03056				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.67110				0.00	0	
Total TH15D2 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 TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.47608				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.41995				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.71872				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	100.50660	8.49000	100.48352				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.53270				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.32097				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.30673				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.31926				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.34571	5.76000	100.32997				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.33179				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.35228				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.35341				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.34943				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.37673				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.36934				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.47151				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.51964				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.49133				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.34344				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.33493				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.36386				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.35082				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.46801				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17D: On 21/02/2026 Spot Bond					0.00000	100.44709				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.27824				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.02992				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.55000	101.35522	6.55000	101.33758				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.17000	105.62723	7.17000	105.60701				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.89273				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.94704				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.92000	104.56205	8.92000	104.53699				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.25972				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.97543				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.45341				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.51880				0.00	0	
Total TL32 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			7.06800	109.52618	7.06800	109.50517			263,449,804,800.00	37,273,600	1,685,233,90
Total TN23 SPOT									263,449,804,800.00	37,273,600	1,685,233,90
Total For TN23									263,449,804,800.00	37,273,600	1,685,233,90
TN23/R On 06/11/2023 Spot Bond			100.00000	37.94214	100.00000	37.85724			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.21000	101.45502	9.21000	101.42978			474,622,614,000.00	51,533,400	1,698,758,50
Total TN25 SPOT									474,622,614,000.00	51,533,400	1,698,758,50
Total For TN25									474,622,614,000.00	51,533,400	1,698,758,50
TN25/R On 19/08/2025 Spot Bond			100.00000	15.61405	100.00000	15.57911			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			10.35000	96.84933	10.35000	96.82234			462,773,340,000.00	44,712,400	18,609,255,70
Total TN27 SPOT									462,773,340,000.00	44,712,400	18,609,255,70
Total For TN27									462,773,340,000.00	44,712,400	18,609,255,70
TN27/R On 14/11/2027 Spot Bond			100.00000	12.59176	100.00000	12.56359			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			10.79000	98.44255	10.79000	98.43699			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.46000	99.35842	11.46000	99.32800			0.00	0	1,200,000,00
Total TN30 SPOT									0.00	0	1,200,000,00
Total For TN30									0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	119.80987	8.00000	119.78406			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			11.82200	98.10300	11.82200	98.09695			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.10500	94.68650	12.10500	94.65594			0.00	0	720,000,00
Total TN40 SPOT									0.00	0	720,000,00
Total For TN40									0.00	0	720,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	104.61990	10.75000	104.58981			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.59542				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.63719				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.12000	102.55426	5.12000	101.72495				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.23214				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.51577				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.24580				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.59031				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.17680	7.61000	101.73850				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	101.06435				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	101.33478				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	99.95259				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA3A: On 14/11/2022 Spot Bond			6.56000	104.58587	6.56000	104.56722				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.43606				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.55598				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.10018				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.86403				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.90962				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.85000	108.39882	6.85000	108.37876				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.86403				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.90962				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	103.61101	8.62000	103.58698				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.01755				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.69111				0.00	0	
Total TRA4B2 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 TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.40893				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.66497				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.78793				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	102.22476				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258 On 16/03/2022 Spot Bond					0.00000	99.97242				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP259 On 11/05/2022 Spot Bond					0.00000	99.23025				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP260 On 16/09/2022 Spot Bond					0.00000	97.40031				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	94.63281				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	94.41318				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			700,000,000,000.00	107,000,000,000	53,500,000,00	
Total TSP263 SPOT									10,000,000,000,000.00	107,000,000,000	53,500,000,00	
Total For TSP263									10,000,000,000,000.00	107,000,000,000	53,500,000,00	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.27957				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11On 31/01/2025 Spot Bond					0.00000	100.91938				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.62144				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC39 On 11/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC395 SPOT										0.00	0	
Total For TWC395										0.00	0	
TWC39 On 07/04/2022 Spot Bond					0.00000	100.75980				0.00	0	
Total TWC396 SPOT										0.00	0	
Total For TWC396										0.00	0	
TWC39 On 14/04/2022 Spot Bond					0.00000	100.67538				0.00	0	
Total TWC397 SPOT										0.00	0	
Total For TWC397										0.00	0	
TWC39 On 22/04/2022 Spot Bond					0.00000	100.59095				0.00	0	
Total TWC398 SPOT										0.00	0	
Total For TWC398										0.00	0	
TWC39 On 28/04/2022 Spot Bond					0.00000	100.53139				0.00	0	
Total TWC399 SPOT										0.00	0	
Total For TWC399										0.00	0	
TWC40 On 06/05/2022 Spot Bond					0.00000	100.49332				0.00	0	
Total TWC400 SPOT										0.00	0	
Total For TWC400										0.00	0	
TWC40 On 23/05/2022 Spot Bond					0.00000	100.30740				0.00	0	
Total TWC401 SPOT										0.00	0	
Total For TWC401										0.00	0	
TWC40 On 27/05/2022 Spot Bond					0.00000	100.21937				0.00	0	
Total TWC402 SPOT										0.00	0	
Total For TWC402										0.00	0	
TWC40 On 03/06/2022 Spot Bond					0.00000	100.12951				0.00	0	
Total TWC403 SPOT										0.00	0	
Total For TWC403										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UG26 On 09/03/2026 Spot Bond			10.75000	101.95650	10.75000	101.92749				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.41521				0.00	3,844,616,800	3,724,616,800
Total UU1A01 SPOT										0.00	3,844,616,800	3,724,616,800
Total For UU1A01										0.00	3,844,616,800	3,724,616,800
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.46277				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.43990				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.48919				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.48473				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.51876				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.57971				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.61416				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.95771				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.15115				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.26338				0.00	0	
Total VKE14 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 VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.43788				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.48728				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.25340				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.22956				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.35312				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.60e+017	577,237,583,400	537,701,374,600
Total for SPOT :										1.60e+017	577,237,583,400	537,701,374,600
Total Futures										1.598505168e+017	577,237,598,264	537,702,491,300
Total Options										5 370 321.000000000	8,200	149,100
Grand Total:										1.60e+017	577,237,606,464	537,702,640,570