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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/12/2021

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/02/2022	Bond Future			11.48605	77.80874	11.53552	77.55350			0.00	0	26
ES33	On	05/05/2022	Bond Future			11.72510	74.97366	11.77603	74.71860			0.00	0	8
ES33	On	04/08/2022	Bond Future			11.97449	75.86359	12.02673	75.60979			0.00	0	
ES33	On	03/11/2022	Bond Future			12.22723	73.10012	12.28136	72.84498			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/02/2022	Bond Future			11.86394	76.85225	11.92333	76.49849			0.00	0	3,57
ES42	On	05/05/2022	Bond Future			12.08523	73.52474	12.14668	73.16990			0.00	0	1,19
ES42	On	04/08/2022	Bond Future			12.30963	74.39627	12.37298	74.04139			0.00	0	
ES42	On	03/11/2022	Bond Future			12.53760	71.13465	12.60342	70.77717			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	03/02/2022	Bond Future			154.41935	154.41935	154.33951	154.33951			0.00	0	5,43
I2025	On	05/05/2022	Bond Future			156.28995	156.28995	156.21569	156.21569			0.00	0	16
I2025	On	04/08/2022	Bond Future			156.63294	156.63294	156.56735	156.56735			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	Open Interest
I2025	On	03/11/2022	Bond Future			158.62629	158.62629	158.56390	158.56390			0.00	0	
Total I2025 Future												0.00	0	5,55
Total For I2025												0.00	0	5,55
I2029	On	03/02/2022	Bond Future			113.00760	113.00760	112.92251	112.92251			0.00	0	2,80
I2029	On	05/05/2022	Bond Future			113.17918	113.17918	113.09786	113.09786			0.00	0	18
I2029	On	04/08/2022	Bond Future			114.59450	114.59450	114.51889	114.51889			0.00	0	
I2029	On	03/11/2022	Bond Future			114.82981	114.82981	114.75651	114.75651			0.00	0	
Total I2029 Future												0.00	0	2,95
Total For I2029												0.00	0	2,95
I2033	On	03/02/2022	Bond Future			109.13413	109.13413	109.01712	109.01712			0.00	0	7,35
I2033	On	05/05/2022	Bond Future			109.17704	109.17704	109.06316	109.06316			0.00	0	2,11
I2033	On	04/08/2022	Bond Future			110.54229	110.54229	110.43342	110.43342			0.00	0	
I2033	On	03/11/2022	Bond Future			110.64536	110.64536	110.53835	110.53835			0.00	0	
Total I2033 Future												0.00	0	9,51
Total For I2033												0.00	0	9,51
I2038	On	03/02/2022	Bond Future			122.14000	122.14000	121.81132	121.81132			0.00	0	6,25
I2038	On	05/05/2022	Bond Future			123.61966	123.61966	123.29217	123.29217			0.00	0	6,15
I2038	On	04/08/2022	Bond Future			123.35270	123.35270	123.02887	123.02887			0.00	0	
I2038	On	03/11/2022	Bond Future			124.92268	124.92268	124.59799	124.59799			0.00	0	
Total I2038 Future												0.00	0	6,97
Total For I2038												0.00	0	6,97
I2046	On	03/02/2022	Bond Future			112.47392	112.47392	111.15202	111.15202			0.00	0	15,50
I2046	On	05/05/2022	Bond Future			111.95509	111.95509	110.62192	110.62192			0.00	0	1,15
I2046	On	04/08/2022	Bond Future			113.35520	113.35520	112.01198	112.01198			0.00	0	
I2046	On	03/11/2022	Bond Future			112.87622	112.87622	111.51934	111.51934			0.00	0	
Total I2046 Future												0.00	0	15,67
Total For I2046												0.00	0	15,67
I2050	On	03/02/2022	Bond Future			113.01452	113.01452	112.89755	112.89755			3,390,435.60	30	9,25
I2050	On	05/05/2022	Bond Future			114.38353	114.38353	114.26991	114.26991			0.00	0	3,15
I2050	On	04/08/2022	Bond Future			113.80098	113.80098	113.69323	113.69323			0.00	0	
I2050	On	03/11/2022	Bond Future			115.24951	115.24951	115.14309	115.14309			0.00	0	
Total I2050 Future												3,390,435.60	30	9,60
Total For I2050												3,390,435.60	30	9,60
R186	On	03/02/2022	Bond Future			8.01770	111.23331	8.03146	111.17545		5.66	118,129,775.22	1,062	58,45
R186	On	05/05/2022	Bond Future			8.23979	112.55345	8.25332	112.49967		5.64	0.00	0	4,55
R186	On	04/08/2022	Bond Future			8.48129	108.59989	8.49406	108.55201		5.66	0.00	0	
R186	On	03/11/2022	Bond Future			8.73047	110.00808	8.74341	109.96247		5.59	0.00	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												118,129,775.22	1,062	62,96
R186	On	03/02/2022	Bond Future	7.28	Call			111.68000	0.11168	113,800	5.44	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,327.81000	3.32781	3,272,070	5.44	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			116.01000	0.11601	118,240	5.45	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,288.58000	3.28858	3,232,950	5.45	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			120.40000	0.12040	122,730	5.45	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,249.42000	3.24942	3,193,890	5.45	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			468.63000	0.46863	454,450	5.99	0.00	0	4
R186	On	05/05/2022	Bond Future	8.31	Call			1,714.14000	1.71414	1,737,430	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,489.21000	1.48921	1,458,720	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,735.78000	1.73578	1,759,280	5.57	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,471.23000	1.47123	1,440,950	5.57	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,801.56000	1.80156	1,825,700	5.58	0.00	0	4
R186	On	05/05/2022	Bond Future	8.35	Put			1,418.25000	1.41825	1,388,610	5.58	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			911.67000	0.91167	926,140	5.34	0.00	0	4
R186	On	05/05/2022	Bond Future	7.88	Put			2,407.84000	2.40784	2,368,530	5.34	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,366.28000	1.36628	1,386,000	5.49	0.00	0	4
R186	On	05/05/2022	Bond Future	8.14	Put			1,817.73000	1.81773	1,783,670	5.49	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,692.64000	1.69264	1,715,720	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,507.35000	1.50735	1,476,650	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			94.24000	0.09424	95,890	5.33	0.00	0	3,6
R186	On	05/05/2022	Bond Future	6.73	Put			6,364.14000	6.36414	6,312,010	5.33	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			287.84000	0.28784	293,130	5.15	0.00	0	4
R186	On	05/05/2022	Bond Future	7.28	Put			4,243.07000	4.24307	4,194,580	5.15	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			415.67000	0.41567	423,270	5.09	0.00	0	3,6
R186	On	05/05/2022	Bond Future	8.64	Call			2,499.60000	2.49960	2,529,780	5.69	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			976.63000	0.97663	953,030	5.69	0.00	0	4,0
R186	On	05/05/2022	Bond Future	8.94	Call			3,336.51000	3.33651	3,372,330	5.84	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			650.38000	0.65038	632,420	5.84	0.00	0	4
R186	On	05/05/2022	Bond Future	9.18	Call			4,073.90000	4.07390	4,113,500	5.99	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			3,543.66000	3.54366	3,497,480	5.09	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Put			3,014.60000	3.01460	2,979,480	5.14	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,639.81000	2.63981	2,607,110	5.29	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			5,270.64000	5.27064	5,306,550	6.29	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			582.55000	0.58255	570,580	6.29	0.00	0	3,6
R186	On	04/08/2022	Bond Future	6.96	Call			187.41000	0.18741	190,430	4.91	0.00	0	3,6
R186	On	04/08/2022	Bond Future	6.96	Put			6,136.20000	6.13620	6,091,340	4.91	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			988.92000	0.98892	1,001,680	5.14	0.00	0	3,6
R186	On	04/08/2022	Bond Future	8.14	Call			1,281.21000	1.28121	1,296,530	5.30	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R186	On	04/08/2022	Bond Future	8.14	Put		2,618.85000	2.61885	2,586,290	5.30	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,298.79000	1.29879	1,314,250	5.30	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		2,598.36000	2.59836	2,565,940	5.30	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call		1,264.09000	1.26409	1,279,270	5.29	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,937.81000	1.93781	1,955,580	5.39	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		2,622.14000	2.62214	2,594,300	5.39	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,902.84000	1.90284	1,920,380	5.39	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		2,658.25000	2.65825	2,630,180	5.39	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,920.08000	1.92008	1,937,730	5.39	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		2,639.94000	2.63994	2,611,980	5.39	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											118,129,775.22	1,062	87,70
R197	On	03/02/2022	Bond Future			321.95477	321.95477	321.63841	321.63841		0.00	0	1,07
R197	On	05/05/2022	Bond Future			325.85434	325.85434	325.54770	325.54770		0.00	0	2:
R197	On	04/08/2022	Bond Future			321.57040	321.57040	321.28037	321.28037		0.00	0	
R197	On	03/11/2022	Bond Future			325.66361	325.66361	325.37825	325.37825		0.00	0	
Total R197 Future											0.00	0	1,31
Total For R197											0.00	0	1,31
R202	On	03/02/2022	Bond Future			239.79792	239.79792	238.39083	238.39083		0.00	0	7,74
R202	On	05/05/2022	Bond Future			242.70248	242.70248	241.28846	241.28846		0.00	0	4:
R202	On	04/08/2022	Bond Future			241.29758	241.29758	239.88081	239.88081		0.00	0	
R202	On	03/11/2022	Bond Future			244.36850	244.36850	242.93978	242.93978		0.00	0	
Total R202 Future											0.00	0	8,15
Total For R202											0.00	0	8,15
R2023	On	03/02/2022	Bond Future			4.99069	106.24461	4.98930	106.24605	1.30	0.00	0	16,32
R2023	On	05/05/2022	Bond Future			5.04744	103.59513	5.04002	103.60104	1.08	0.00	0	8:
R2023	On	04/08/2022	Bond Future			5.09905	104.83708	5.07696	104.84937	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future			5.12994	102.26523	5.08146	102.28021	0.81	0.00	0	
Total R2023 Future											0.00	0	17,16
R2023	On	03/02/2022	Bond Future	5.06	Call		249.76000	0.24976	247,180	1.24	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		176.43000	0.17643	175,290	1.24	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		256.04000	0.25604	253,450	1.24	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		172.35000	0.17235	171,200	1.24	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call		262.58000	0.26258	259,980	1.25	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		168.52000	0.16852	167,360	1.25	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		43.91000	0.04391	44,050	1.23	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		1,039.48000	1.03948	1,033,710	1.23	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		43.28000	0.04328	43,420	1.23	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	05/05/2022	Bond Future	6.31	Call			1,046.71000	1.04671	1,040,930	1.23	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			42.67000	0.04267	42,800	1.23	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			1,032.26000	1.03226	1,026,490	1.23	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			618.67000	0.61867	608,730	0.82	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			91.05000	0.09105	93,400	0.82	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			623.18000	0.62318	613,220	0.82	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			90.06000	0.09006	92,390	0.82	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			627.72000	0.62772	617,730	0.83	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			89.09000	0.08909	91,390	0.83	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			169.13000	0.16913	173,580	0.82	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			530.28000	0.53028	519,780	0.82	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			170.43000	0.17043	174,910	0.82	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			532.69000	0.53269	522,170	0.82	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			169.78000	0.16978	174,240	0.82	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			535.11000	0.53511	524,580	0.82	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	17,16
R2030	On	03/02/2022	Bond Future			9.60171	91.38537	9.61498	91.31677		9.08	211,465,746.18	2,314	83,45
R2030	On	05/05/2022	Bond Future			9.81927	92.47052	9.83238	92.40508		8.85	0.00	0	14,75
R2030	On	04/08/2022	Bond Future			10.05372	89.55163	10.06636	89.49082		8.79	0.00	0	
R2030	On	03/11/2022	Bond Future			10.27908	90.72045	10.29184	90.66122		8.57	0.00	0	
Total R2030 Future												211,465,746.18	2,314	98,25
R2030	On	03/02/2022	Bond Future	8.85	Put			4,203.20000	4.20320	4,136,890	8.27	0.00	0	
R2030	On	03/02/2022	Bond Future	9.80	Call			1,830.42000	1.83042	1,862,780	8.93	0.00	0	95
R2030	On	03/02/2022	Bond Future	9.80	Put			880.72000	0.88072	844,480	8.93	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Call			2,164.20000	2.16420	2,200,990	9.00	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Put			706.49000	0.70649	674,680	9.00	0.00	0	8,00
R2030	On	03/02/2022	Bond Future	10.85	Call			6,169.86000	6.16986	6,232,890	10.10	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			64.76000	0.06476	59,190	10.10	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.45	Call			881.05000	0.88105	898,350	8.59	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			1,738.70000	1.73870	1,687,400	8.59	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			1,241.37000	1.24137	1,264,890	8.73	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			1,318.82000	1.31882	1,273,740	8.73	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			1,766.91000	1.76691	1,798,370	8.91	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			919.26000	0.91926	882,120	8.91	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.40	Call			778.17000	0.77817	793,550	8.55	0.00	0	
R2030	On	03/02/2022	Bond Future	9.40	Put			1,897.79000	1.89779	1,844,570	8.55	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			838.98000	0.83898	855,500	8.57	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			1,801.30000	1.80130	1,749,220	8.57	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 03/02/2022 Bond Future	9.44	Call			859.85000	0.85985	876,760	8.58		0.00	0	
R2030 On 03/02/2022 Bond Future	9.44	Put			1,769.82000	1.76982	1,718,130	8.58		0.00	0	
R2030 On 03/02/2022 Bond Future	9.10	Call			324.10000	0.32410	330,410	8.30		0.00	0	
R2030 On 03/02/2022 Bond Future	9.10	Put			3,035.68000	3.03568	2,973,390	8.30		0.00	0	
R2030 On 03/02/2022 Bond Future	9.20	Call			445.74000	0.44574	454,570	8.38		0.00	0	98
R2030 On 03/02/2022 Bond Future	9.20	Put			2,622.80000	2.62280	2,563,030	8.38		0.00	0	
R2030 On 03/02/2022 Bond Future	9.35	Call			683.33000	0.68333	696,900	8.51		0.00	0	
R2030 On 03/02/2022 Bond Future	8.39	Call			22.43000	0.02243	22,530	8.41		0.00	0	10
R2030 On 03/02/2022 Bond Future	8.39	Put			6,643.52000	6.64352	6,575,020	8.41		0.00	0	
R2030 On 03/02/2022 Bond Future	8.80	Call			115.60000	0.11560	117,410	8.28		0.00	0	
R2030 On 03/02/2022 Bond Future	8.80	Put			4,454.36000	4.45436	4,387,570	8.28		0.00	0	
R2030 On 03/02/2022 Bond Future	8.85	Call			138.12000	0.13812	140,410	8.27		0.00	0	1,00
R2030 On 03/02/2022 Bond Future	9.35	Put			2,065.87000	2.06587	2,010,840	8.51		0.00	0	10
R2030 On 05/05/2022 Bond Future	10.19	Call			3,062.39000	3.06239	3,098,210	8.81		0.00	0	
R2030 On 05/05/2022 Bond Future	10.19	Put			1,300.37000	1.30037	1,270,750	8.81		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Call			3,094.08000	3.09408	3,130,140	8.82		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Put			1,283.43000	1.28343	1,254,050	8.82		0.00	0	20
R2030 On 05/05/2022 Bond Future	8.81	Call			378.83000	0.37883	385,010	8.25		0.00	0	20
R2030 On 05/05/2022 Bond Future	8.89	Call			439.95000	0.43995	447,130	8.23		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.89	Put			5,302.20000	5.30220	5,243,940	8.23		0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Call			980.08000	0.98008	995,280	8.21		0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Put			3,428.37000	3.42837	3,378,130	8.21		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	7.73	Call			30.10000	0.03010	30,520	8.40		0.00	0	20
R2030 On 05/05/2022 Bond Future	9.95	Put			1,761.37000	1.76137	1,725,750	8.66		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	7.73	Put			11,342.99000	11.34299	11,277,970	8.40		0.00	0	
R2030 On 05/05/2022 Bond Future	8.14	Call			90.58000	0.09058	91,960	8.40		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.14	Put			9,062.14000	9.06214	8,998,080	8.40		0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			191.83000	0.19183	194,910	8.34		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.47	Put			7,328.17000	7.32817	7,265,810	8.34		0.00	0	
R2030 On 05/05/2022 Bond Future	8.81	Put			5,669.01000	5.66901	5,609,750	8.25		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Call			3,125.91000	3.12591	3,162,220	8.83		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Put			1,266.66000	1.26666	1,237,530	8.83		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Call			6,199.14000	6.19914	6,251,220	9.64		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			422.61000	0.42261	409,250	9.64		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	9.95	Call			2,345.80000	2.34580	2,375,620	8.66		0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Put			5,757.69000	5.75769	5,706,300	8.16		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			1,325.68000	1.32568	1,342,280	8.15		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			3,903.14000	3.90314	3,858,930	8.15		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			1,343.68000	1.34368	1,360,460	8.16		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			3,871.30000	3.87130	3,827,270	8.16		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2030	On	04/08/2022	Bond Future	8.30	Call		209.45000	0.20945	212,470	8.21	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.56	Call		1,361.84000	1.36184	1,378,790	8.16	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		3,839.65000	3.83965	3,795,790	8.16	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call		5,155.22000	5.15522	5,196,520	9.13	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put		1,031.95000	1.03195	1,012,440	9.13	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call		695.33000	0.69533	704,750	8.16	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put		9,242.25000	9.24225	9,184,460	8.21	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put		3,351.15000	3.35115	3,315,030	8.16	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call		2,383.61000	2.38361	2,406,880	8.16	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put		3,326.42000	3.32642	3,290,460	8.16	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call		2,406.37000	2.40637	2,429,790	8.17	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put		3,302.17000	3.30217	3,266,360	8.17	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call		2,361.30000	2.36130	2,384,410	8.16	0.00	0	
Total R2030 Option											0.00	0	24,82
Total For R2030											211,465,746.18	2,314	123,07
R2032	On	03/02/2022	Bond Future			10.05590	91.63057	10.09468	91.40661	9.91	145,692,606.30	1,590	113,32
R2032	On	05/05/2022	Bond Future			10.26069	88.57182	10.30047	88.34901	10.05	0.00	0	20,40
R2032	On	04/08/2022	Bond Future			10.47381	89.60843	10.51437	89.38816	9.51	0.00	0	
R2032	On	03/11/2022	Bond Future			10.68820	86.63246	10.73012	86.41181	9.77	0.00	0	
Total R2032 Future											145,692,606.30	1,590	133,72
R2032	On	03/02/2022	Bond Future	8.91	Call		19.41000	0.01941	22,220	8.81	0.00	0	18
R2032	On	03/02/2022	Bond Future	8.91	Put		7,216.69000	7.21669	6,995,540	8.81	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		54.52000	0.05452	62,010	8.70	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.65	Call		3,519.46000	3.51946	3,694,650	10.08	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call		2,616.92000	2.61692	2,769,290	9.84	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Put		3,385.52000	3.38552	3,195,030	8.63	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Call		4,937.10000	4.93710	5,134,590	10.51	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put		184.91000	0.18491	158,440	10.51	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call		5,825.60000	5.82560	6,031,540	10.82	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put		117.40000	0.11740	99,380	10.82	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.35	Call		2,261.25000	2.26125	2,402,220	9.74	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put		394.05000	0.39405	345,280	10.08	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call		3,564.54000	3.56454	3,740,670	10.09	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put		384.22000	0.38422	336,390	10.09	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.90	Call		4,693.88000	4.69388	4,888,430	10.43	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put		209.89000	0.20989	180,480	10.43	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.81	Call		656.33000	0.65633	719,280	8.96	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		655.70000	0.65570	584,110	9.84	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call		2,657.78000	2.65778	2,811,360	9.85	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 Intere
R2032 On 03/02/2022 Bond Future	10.45	Put			640.64000	0.64064	570,260	9.85	0.00	0	19
R2032 On 03/02/2022 Bond Future	10.53	Call			2,992.61000	2.99261	3,155,440	9.94	0.00	0	
R2032 On 03/02/2022 Bond Future	10.53	Put			529.85000	0.52985	468,720	9.94	0.00	0	2
R2032 On 03/02/2022 Bond Future	9.58	Call			301.51000	0.30151	336,020	8.65	0.00	0	40
R2032 On 03/02/2022 Bond Future	10.35	Put			805.51000	0.80551	722,520	9.74	0.00	0	40
R2032 On 03/02/2022 Bond Future	10.42	Call			2,536.06000	2.53606	2,685,980	9.82	0.00	0	
R2032 On 03/02/2022 Bond Future	10.42	Put			686.83000	0.68683	612,790	9.82	0.00	0	
R2032 On 03/02/2022 Bond Future	10.43	Call			2,576.43000	2.57643	2,727,580	9.83	0.00	0	
R2032 On 03/02/2022 Bond Future	10.43	Put			671.18000	0.67118	598,370	9.83	0.00	0	
R2032 On 03/02/2022 Bond Future	9.67	Put			2,912.57000	2.91257	2,733,310	8.77	0.00	0	
R2032 On 03/02/2022 Bond Future	9.81	Put			2,318.18000	2.31818	2,157,170	8.96	0.00	0	19
R2032 On 03/02/2022 Bond Future	9.90	Call			848.25000	0.84825	924,070	9.08	0.00	0	90
R2032 On 03/02/2022 Bond Future	9.90	Put			1,980.24000	1.98024	1,832,100	9.08	0.00	0	90
R2032 On 03/02/2022 Bond Future	10.14	Call			1,516.10000	1.51610	1,627,700	9.44	0.00	0	
R2032 On 03/02/2022 Bond Future	10.14	Put			1,255.33000	1.25533	1,142,970	9.44	0.00	0	9
R2032 On 03/02/2022 Bond Future	9.14	Put			5,795.20000	5.79520	5,578,730	8.70	0.00	0	
R2032 On 03/02/2022 Bond Future	9.57	Call			290.11000	0.29011	323,580	8.63	0.00	0	
R2032 On 03/02/2022 Bond Future	9.58	Put			3,336.58000	3.33658	3,147,130	8.65	0.00	0	
R2032 On 03/02/2022 Bond Future	9.62	Call			349.99000	0.34999	388,860	8.70	0.00	0	2
R2032 On 03/02/2022 Bond Future	9.62	Put			3,144.25000	3.14425	2,959,160	8.70	0.00	0	
R2032 On 03/02/2022 Bond Future	9.67	Call			418.14000	0.41814	462,840	8.77	0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			828.47000	0.82847	771,710	10.33	0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			4,824.99000	4.82499	4,991,640	10.34	0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			817.57000	0.81757	761,410	10.34	0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			1,812.53000	1.81253	1,910,120	9.41	0.00	0	78
R2032 On 05/05/2022 Bond Future	10.18	Put			2,489.60000	2.48960	2,364,380	9.41	0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			2,131.30000	2.13130	2,239,080	9.56	0.00	0	99
R2032 On 05/05/2022 Bond Future	11.03	Call			4,783.37000	4.78337	4,949,420	10.33	0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Put			2,189.87000	2.18987	2,074,840	9.56	0.00	0	
R2032 On 05/05/2022 Bond Future	10.98	Call			4,578.49000	4.57849	4,741,420	10.27	0.00	0	
R2032 On 05/05/2022 Bond Future	10.98	Put			886.89000	0.88689	827,010	10.27	0.00	0	99
R2032 On 05/05/2022 Bond Future	9.58	Call			603.16000	0.60316	647,860	8.84	0.00	0	78
R2032 On 05/05/2022 Bond Future	9.58	Put			4,758.42000	4.75842	4,580,310	8.84	0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			5,415.98000	5.41598	5,590,520	10.54	0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			677.83000	0.67783	629,560	10.54	0.00	0	78
R2032 On 05/05/2022 Bond Future	11.02	Call			4,742.02000	4.74202	4,907,460	10.32	0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			839.69000	0.83969	782,320	10.32	0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			1,844.29000	1.84429	1,931,950	8.80	0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			3,460.04000	3.46004	3,327,430	8.80	0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			250.26000	0.25026	268,490	8.52	0.00	0	80

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
R2032	On	04/08/2022	Bond Future	8.97	Put		9.19048000	9.19048	8,988,440	8.52		0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		908.93000	0.90893	961,680	8.55		0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put		5,362.17000	5.36217	5,194,650	8.55		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		3,522.35000	3.52235	3,388,240	8.78		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		1,819.75000	1.81975	1,906,660	8.79		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		3,491.09000	3.49109	3,357,730	8.79		0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call		6,494.53000	6.49453	6,666,910	10.11		0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		866.84000	0.86684	818,950	10.11		0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call		7,699.31000	7.69931	7,882,030	10.49		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		652.01000	0.65201	614,460	10.49		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		1,795.38000	1.79538	1,881,540	8.78		0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call		2,897.11000	2.89711	3,003,770	9.35		0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		3,266.61000	3.26661	3,152,620	9.35		0.00	0	
Total R2032 Option												0.00	0	12,14
Total For R2032												145,692,606.30	1,590	145,87
R2035	On	03/02/2022	Bond Future			10.55089	92.20141	10.59987	91.88847	11.00		408,360,044.89	4,429	105,26
R2035	On	05/05/2022	Bond Future			10.74802	88.81765	10.79837	88.50482	11.21		0.00	0	8,92
R2035	On	04/08/2022	Bond Future			10.95504	89.85512	11.00664	89.54365	10.57		0.00	0	
R2035	On	03/11/2022	Bond Future			11.16252	86.55217	11.21588	86.23912	10.91		0.00	0	
Total R2035 Future												408,360,044.89	4,429	114,15
R2035	On	03/02/2022	Bond Future	9.70	Call		80.93000	0.08093	95,630	9.70		0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		6,093.71000	6.09371	5,795,470	9.70		0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put		77.07000	0.07707	62,310	12.55		0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call		4,514.92000	4.51492	4,776,320	11.38		0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put		252.66000	0.25266	211,340	11.58		0.00	0	68
R2035	On	03/02/2022	Bond Future	11.22	Call		4,209.66000	4.20966	4,464,530	11.28		0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put		3,636.46000	3.63646	3,377,810	9.68		0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call		6,908.34000	6.90834	7,200,940	12.24		0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put		110.76000	0.11076	90,420	12.24		0.00	0	28
R2035	On	03/02/2022	Bond Future	11.88	Call		7,719.05000	7.71905	8,017,230	12.55		0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put		363.25000	0.36325	307,470	11.31		0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Call		3,287.47000	3.28747	3,517,020	11.04		0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put		329.68000	0.32968	278,140	11.38		0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call		4,773.73000	4.77373	5,040,020	11.47		0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put		292.24000	0.29224	245,590	11.47		0.00	0	50
R2035	On	03/02/2022	Bond Future	11.39	Call		5,087.64000	5.08764	5,359,260	11.58		0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put		500.90000	0.50090	428,960	11.14		0.00	0	20
R2035	On	03/02/2022	Bond Future	10.35	Call		821.25000	0.82125	920,700	10.03		0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.22	Put		381.93000	0.38193	323,860	11.28		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2035 On 03/02/2022 Bond Future	11.23	Call			4,259.95000	4.25995	4,515,980	11.30	0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Put			372.48000	0.37248	315,570	11.30	0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Call			4,310.39000	4.31039	4,567,550	11.31	0.00	0	
R2035 On 03/02/2022 Bond Future	10.65	Put			1,392.11000	1.39211	1,240,490	10.51	0.00	0	68
R2035 On 03/02/2022 Bond Future	10.24	Call			590.85000	0.59085	669,070	9.88	0.00	0	50
R2035 On 03/02/2022 Bond Future	11.03	Put			606.55000	0.60655	523,160	11.04	0.00	0	28
R2035 On 03/02/2022 Bond Future	11.05	Call			3,381.21000	3.38121	3,613,730	11.06	0.00	0	
R2035 On 03/02/2022 Bond Future	11.05	Put			578.51000	0.57851	498,090	11.06	0.00	0	1,60
R2035 On 03/02/2022 Bond Future	11.11	Call			3,667.42000	3.66742	3,908,420	11.14	0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Call			798.26000	0.79826	895,710	10.02	0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Put			2,476.97000	2.47697	2,261,480	10.02	0.00	0	50
R2035 On 03/02/2022 Bond Future	10.35	Put			2,434.52000	2.43452	2,221,030	10.03	0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Call			1,570.22000	1.57022	1,723,400	10.44	0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Put			1,505.70000	1.50570	1,345,940	10.44	0.00	0	20
R2035 On 03/02/2022 Bond Future	10.65	Call			1,710.75000	1.71075	1,872,070	10.51	0.00	0	
R2035 On 03/02/2022 Bond Future	9.92	Call			187.87000	0.18787	219,130	9.58	0.00	0	20
R2035 On 03/02/2022 Bond Future	9.92	Put			4,677.88000	4.67788	4,396,200	9.58	0.00	0	
R2035 On 03/02/2022 Bond Future	10.10	Call			366.45000	0.36645	420,740	9.68	0.00	0	28
R2035 On 03/02/2022 Bond Future	10.24	Put			2,927.75000	2.92775	2,693,030	9.88	0.00	0	
R2035 On 03/02/2022 Bond Future	10.26	Call			629.09000	0.62909	711,030	9.90	0.00	0	20
R2035 On 03/02/2022 Bond Future	10.26	Put			2,833.81000	2.83381	2,602,810	9.90	0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			5,876.94000	5.87694	6,117,890	12.12	0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			878.21000	0.87821	806,330	12.12	0.00	0	
R2035 On 05/05/2022 Bond Future	10.72	Call			2,239.34000	2.23934	2,385,200	10.91	0.00	0	1,20
R2035 On 05/05/2022 Bond Future	12.64	Put			264.58000	0.26458	239,190	13.85	0.00	0	1,20
R2035 On 05/05/2022 Bond Future	10.82	Call			2,560.16000	2.56016	2,718,440	11.02	0.00	0	
R2035 On 05/05/2022 Bond Future	10.72	Put			2,726.97000	2.72697	2,560,000	10.91	0.00	0	
R2035 On 05/05/2022 Bond Future	10.82	Put			2,426.26000	2.42626	2,271,710	11.02	0.00	0	1,20
R2035 On 05/05/2022 Bond Future	11.63	Call			5,830.69000	5.83069	6,070,910	12.10	0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			888.89000	0.88889	816,280	12.10	0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			5,923.10000	5.92310	6,164,780	12.14	0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			867.50000	0.86750	796,350	12.14	0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Call			10,676.97000	10.67697	10,964,410	13.85	0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			3,869.35000	3.86935	3,687,010	10.07	0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			2,208.34000	2.20834	2,338,510	10.08	0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			3,835.37000	3.83537	3,654,070	10.08	0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			555.36000	0.55536	602,890	9.48	0.00	0	10
R2035 On 04/08/2022 Bond Future	10.53	Put			4,601.92000	4.60192	4,398,760	9.83	0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Call			1,938.04000	1.93804	2,057,810	9.96	0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			4,186.63000	4.18663	3,994,930	9.96	0.00	0	10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2035 On 04/08/2022 Bond Future	9.53	Call			314.50000	0.31450	344,120	9.47		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.72	Put			3,903.58000	3.90358	3,720,200	10.05		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			2,180.45000	2.18045	2,309,580	10.07		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Call			7,633.42000	7.63342	7,880,880	11.74		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			967.52000	0.96752	903,510	11.74		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.72	Call			2,152.74000	2.15274	2,280,830	10.05		0.00	0	
R2035 On 04/08/2022 Bond Future	9.53	Put			9,903.38000	9.90338	9,621,530	9.47		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Put			8,009.94000	8.00994	7,746,000	9.48		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			1,662.32000	1.66232	1,770,630	9.83		0.00	0	40
R2035 On 04/08/2022 Bond Future	11.13	Call			3,407.34000	3.40734	3,576,680	10.46		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			2,669.24000	2.66924	2,527,110	10.46		0.00	0	10
R2035 On 03/11/2022 Bond Future	11.14	Put			3,726.75000	3.72675	3,567,180	10.64		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			3,310.88000	3.31088	3,465,200	10.65		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			3,697.61000	3.69761	3,538,880	10.65		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			3,251.44000	3.25144	3,404,070	10.63		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			3,756.08000	3.75608	3,595,660	10.63		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			3,281.09000	3.28109	3,434,570	10.64		0.00	0	
Total R2035 Option										0.00	0	15,48
Total For R2035										408,360,044.89	4,429	129,68
R2037 On 03/02/2022 Bond Future			10.68737	84.01958	10.74641	83.63774		12.13		268,862,656.00	3,200	118,98
R2037 On 05/05/2022 Bond Future			10.88003	85.01737	10.94083	84.63465		11.79		0.00	0	11,88
R2037 On 04/08/2022 Bond Future			11.08405	81.75654	11.14655	81.37420		11.73		0.00	0	
R2037 On 03/11/2022 Bond Future			11.27652	82.82830	11.34113	82.44331		11.51		0.00	0	
Total R2037 Future										268,862,656.00	3,200	130,80
R2037 On 03/02/2022 Bond Future	11.47	Put			316.28000	0.31628	259,180	12.95		0.00	0	
R2037 On 03/02/2022 Bond Future	11.45	Call			4,689.16000	4.68916	5,011,620	12.91		0.00	0	
R2037 On 03/02/2022 Bond Future	11.45	Put			331.44000	0.33144	272,060	12.91		0.00	0	
R2037 On 03/02/2022 Bond Future	11.46	Call			4,740.96000	4.74096	5,064,570	12.93		0.00	0	
R2037 On 03/02/2022 Bond Future	11.46	Put			323.78000	0.32378	265,550	12.93		0.00	0	
R2037 On 03/02/2022 Bond Future	11.47	Call			4,792.85000	4.79285	5,117,590	12.95		0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Call			6,156.27000	6.15627	6,459,790	12.67		0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Put			791.06000	0.79106	711,860	12.67		0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Call			6,062.23000	6.06223	6,364,080	12.64		0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Put			810.60000	0.81060	729,730	12.64		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Call			6,109.14000	6.10914	6,411,840	12.65		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Put			800.69000	0.80069	720,670	12.65		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Call			3,932.16000	3.93216	4,160,460	11.65		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Put			2,290.22000	2.29022	2,136,180	11.65		0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Call			685.85000	0.68585	756,040	10.54		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
R2037 On 04/08/2022 Bond Future	10.10	Put			7.45455000	7.45455	7,142,400	10.54		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			2,218.06000	2.21806	2,381,310	11.06		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			3,736.54000	3.73654	3,520,050	11.08		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Call			3,204.86000	3.20486	3,408,480	11.44		0.00	0	1,00
R2037 On 04/08/2022 Bond Future	10.89	Put			3,804.60000	3.80460	3,585,510	11.06		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			2,246.47000	2.24647	2,411,020	11.07		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Put			3,770.31000	3.77031	3,552,520	11.07		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Put			2,819.42000	2.81942	2,640,700	11.44		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Call			6,022.89000	6.02289	6,303,640	12.26		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Put			1,336.43000	1.33643	1,234,840	12.26		0.00	0	1,00
R2037 On 04/08/2022 Bond Future	10.91	Call			2,275.32000	2.27532	2,441,170	11.08		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			3,439.88000	3.43988	3,636,430	11.16		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			3,565.49000	3.56549	3,377,050	11.16		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Call			3,378.19000	3.37819	3,572,650	11.14		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			3,622.95000	3.62295	3,432,420	11.14		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			3,408.97000	3.40897	3,604,480	11.15		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			3,594.12000	3.59412	3,404,640	11.15		0.00	0	
Total R2037 Option										0.00	0	2,20
Total For R2037										268,862,656.00	3,200	133,00
R2040 On 03/02/2022 Bond Future			10.77300	86.23142	10.82680	85.85583		12.63		3,621,719.64	42	87,80
R2040 On 05/05/2022 Bond Future			10.95861	87.25553	11.01399	86.87919		12.27		0.00	0	8,50
R2040 On 04/08/2022 Bond Future			11.15483	83.77042	11.21173	83.39461		12.21		0.00	0	
R2040 On 03/11/2022 Bond Future			11.33944	84.86893	11.39822	84.49067		11.98		0.00	0	
Total R2040 Future										3,621,719.64	42	96,40
R2040 On 03/02/2022 Bond Future	11.59	Call			5,380.32000	5.38032	5,702,070	13.79		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Put			319.40000	0.31940	265,560	13.79		0.00	0	
R2040 On 03/02/2022 Bond Future	10.60	Call			985.71000	0.98571	1,113,620	11.98		0.00	0	2,00
R2040 On 03/02/2022 Bond Future	10.60	Put			2,586.70000	2.58670	2,339,020	11.98		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Call			5,268.59000	5.26859	5,588,250	13.74		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Put			334.17000	0.33417	278,240	13.74		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Call			5,324.45000	5.32445	5,645,170	13.77		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Put			326.74000	0.32674	271,870	13.77		0.00	0	
R2040 On 05/05/2022 Bond Future	9.82	Call			255.68000	0.25568	288,750	10.97		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	9.82	Put			8,987.21000	8.98721	8,643,940	10.97		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Call			1,305.01000	1.30501	1,424,690	11.32		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	11.90	Put			875.30000	0.87530	795,180	13.33		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			6,605.09000	6.60509	6,902,120	13.35		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Put			4,397.62000	4.39762	4,140,960	11.32		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			864.74000	0.86474	785,430	13.35		0.00	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
R2040	On	05/05/2022	Bond Future	11.92	Call		6,655.19000	6.65519	6,953,030	13.37	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		854.31000	0.85431	775,810	13.37	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		12,367.57000	12.36757	12,719,050	15.60	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		233.41000	0.23341	208,550	15.60	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Call		6,555.04000	6.55504	6,851,260	13.33	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		3,756.13000	3.75613	3,552,160	11.73	0.00	0	
R2040	On	04/08/2022	Bond Future	9.70	Call		309.86000	0.30986	343,290	11.06	0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Put		11,268.25000	11.26825	10,925,870	11.06	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		1,674.17000	1.67417	1,801,050	11.27	0.00	0	40
R2040	On	04/08/2022	Bond Future	11.03	Call		2,617.66000	2.61766	2,786,960	11.71	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		3,827.34000	3.82734	3,620,830	11.71	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		2,649.33000	2.64933	2,819,900	11.72	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		5,151.97000	5.15197	4,903,040	11.27	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		3,791.73000	3.79173	3,586,490	11.72	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		2,680.92000	2.68092	2,852,760	11.73	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		7,520.30000	7.52030	7,812,200	13.28	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		1,164.05000	1.16405	1,080,140	13.28	0.00	0	40
R2040	On	03/11/2022	Bond Future	11.41	Put		3,720.29000	3.72029	3,538,130	11.70	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		3,729.00000	3.72900	3,923,040	11.68	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		3,781.73000	3.78173	3,597,510	11.68	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		3,762.16000	3.76216	3,957,230	11.69	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		3,750.75000	3.75075	3,567,560	11.69	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		3,795.77000	3.79577	3,991,870	11.70	0.00	0	
Total R2040 Option											0.00	0	6,90
Total For R2040											3,621,719.64	42	103,44
R2044	On	03/02/2022	Bond Future			10.79149	83.14880	10.85543	82.69310	13.17	21,202,944.00	255	56,70
R2044	On	05/05/2022	Bond Future			10.96696	84.13628	11.03288	83.67884	12.80	0.00	0	5,70
R2044	On	04/08/2022	Bond Future			11.15209	80.73980	11.21999	80.28176	12.74	0.00	0	
R2044	On	03/11/2022	Bond Future			11.32582	81.79860	11.39604	81.33692	12.50	0.00	0	
Total R2044 Future											21,202,944.00	255	62,40
R2044	On	03/02/2022	Bond Future	11.59	Call		5,247.20000	5.24720	5,642,210	13.81	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		298.34000	0.29834	237,650	13.81	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,303.95000	5.30395	5,700,200	13.83	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		291.19000	0.29119	231,740	13.83	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,360.77000	5.36077	5,758,240	13.86	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		284.20000	0.28420	225,970	13.86	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		6,584.62000	6.58462	6,946,770	13.94	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		883.71000	0.88371	788,420	13.94	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,635.14000	6.63514	6,998,270	13.97	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044 On 05/05/2022 Bond Future	11.92	Put			873.15000	0.87315	778,840	13.97		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Call			6,685.71000	6.68571	7,049,810	13.99		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Put			862.73000	0.86273	769,390	13.99		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			3,638.41000	3.63841	3,398,640	12.30		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Call			2,760.05000	2.76005	2,975,210	12.28		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			3,709.19000	3.70919	3,466,310	12.28		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			2,792.93000	2.79293	3,009,650	12.29		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			3,673.65000	3.67365	3,432,330	12.29		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			2,826.01000	2.82601	3,044,280	12.30		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			3,785.18000	3.78518	4,026,010	12.20		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			3,759.28000	3.75928	3,538,430	12.20		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			3,819.59000	3.81959	4,061,680	12.21		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			3,728.34000	3.72834	3,508,750	12.21		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			3,751.21000	3.75121	3,990,770	12.19		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			3,790.75000	3.79075	3,568,630	12.19		0.00	0	
Total R2044 Option										0.00	0	
Total For R2044										21,202,944.00	255	62,46
R2048 On 03/02/2022 Bond Future			10.73925	86.57048	10.78775	86.21337		12.85		122,930,081.60	1,420	192,27
R2048 On 05/05/2022 Bond Future			10.90387	83.18300	10.95376	82.82523		13.17		0.00	0	2,03
R2048 On 04/08/2022 Bond Future			11.07537	84.15409	11.12657	83.79687		12.42		0.00	0	
R2048 On 03/11/2022 Bond Future			11.24554	80.84017	11.29846	80.48063		12.86		0.00	0	
Total R2048 Future										122,930,081.60	1,420	194,30
R2048 On 03/02/2022 Bond Future	10.20	Put			4,812.93000	4.81293	4,502,660	11.74		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Call			5,122.24000	5.12224	5,421,230	13.80		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Put			371.37000	0.37137	313,250	13.80		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Call			5,179.70000	5.17970	5,479,810	13.82		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Put			362.80000	0.36280	305,800	13.82		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Call			5,237.25000	5.23725	5,538,440	13.85		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Put			354.43000	0.35443	298,510	13.85		0.00	0	
R2048 On 03/02/2022 Bond Future	10.70	Call			1,419.31000	1.41931	1,571,310	12.42		0.00	0	
R2048 On 03/02/2022 Bond Future	10.70	Put			2,067.40000	2.06740	1,862,290	12.42		0.00	0	
R2048 On 03/02/2022 Bond Future	10.90	Call			2,187.94000	2.18794	2,387,640	12.71		0.00	0	90
R2048 On 03/02/2022 Bond Future	10.90	Put			1,371.66000	1.37166	1,214,250	12.71		0.00	0	
R2048 On 03/02/2022 Bond Future	11.00	Call			2,631.67000	2.63167	2,853,700	12.85		0.00	0	1,40
R2048 On 03/02/2022 Bond Future	11.00	Put			1,100.04000	1.10004	964,960	12.85		0.00	0	
R2048 On 03/02/2022 Bond Future	10.30	Call			432.03000	0.43203	495,430	11.85		0.00	0	1,30
R2048 On 03/02/2022 Bond Future	10.30	Put			4,149.84000	4.14984	3,856,130	11.85		0.00	0	
R2048 On 03/02/2022 Bond Future	10.40	Call			606.77000	0.60677	689,490	11.96		0.00	0	10
R2048 On 03/02/2022 Bond Future	10.40	Put			3,538.94000	3.53894	3,264,550	11.96		0.00	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
R2048 On 03/02/2022 Bond Future	10.50	Call			825.27000	0.82527	929,620	12.07		0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Call			53.44000	0.05344	63,810	11.71		0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Put			7,892.82000	7.89282	7,546,080	11.71		0.00	0	
R2048 On 03/02/2022 Bond Future	10.00	Call			124.47000	0.12447	147,030	11.52		0.00	0	
R2048 On 03/02/2022 Bond Future	10.00	Put			6,275.51000	6.27551	5,940,960	11.52		0.00	0	
R2048 On 03/02/2022 Bond Future	10.20	Call			296.93000	0.29693	343,770	11.74		0.00	0	90
R2048 On 03/02/2022 Bond Future	10.50	Put			2,984.10000	2.98410	2,731,340	12.07		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			882.73000	0.88273	806,300	14.14		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Call			6,514.97000	6.51497	6,794,700	14.09		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			904.74000	0.90474	826,700	14.09		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			6,566.80000	6.56680	6,847,340	14.12		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			893.66000	0.89366	816,430	14.12		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			6,618.70000	6.61870	6,900,040	14.14		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			2,818.19000	2.81819	2,984,530	11.88		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			3,706.37000	3.70637	3,515,490	11.88		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			2,750.09000	2.75009	2,913,940	11.86		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			3,780.19000	3.78019	3,586,820	11.86		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			2,784.04000	2.78404	2,949,130	11.87		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			3,743.13000	3.74313	3,551,000	11.87		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			3,843.33000	3.84333	3,670,160	12.69		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			3,956.53000	3.95653	4,143,890	12.70		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			3,811.01000	3.81101	3,638,830	12.70		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			3,886.61000	3.88661	4,071,990	12.68		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			3,876.19000	3.87619	3,702,030	12.68		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			3,921.35000	3.92135	4,107,720	12.69		0.00	0	
Total R2048 Option										0.00	0	4,60
Total For R2048										122,930,081.60	1,420	198,90
R209 On 03/02/2022 Bond Future			10.49285	71.31967	10.54133	71.04793		12.26		6,062,171.95	85	20,10
R209 On 05/05/2022 Bond Future			10.66920	69.02498	10.71892	68.75302		12.48		0.00	0	5,30
R209 On 04/08/2022 Bond Future			10.85055	69.83145	10.90136	69.56026		11.80		0.00	0	
R209 On 03/11/2022 Bond Future			11.03082	67.60376	11.08319	67.33095		12.15		0.00	0	
Total R209 Future										6,062,171.95	85	25,50
R209 On 03/02/2022 Bond Future	11.04	Put			457.62000	0.45762	393,420	12.70		0.00	0	
R209 On 03/02/2022 Bond Future	11.02	Call			3,082.51000	3.08251	3,287,700	12.66		0.00	0	
R209 On 03/02/2022 Bond Future	11.02	Put			479.02000	0.47902	412,470	12.66		0.00	0	
R209 On 03/02/2022 Bond Future	11.03	Call			3,124.62000	3.12462	3,330,990	12.68		0.00	0	
R209 On 03/02/2022 Bond Future	11.03	Put			468.25000	0.46825	402,880	12.68		0.00	0	
R209 On 03/02/2022 Bond Future	11.04	Call			3,166.82000	3.16682	3,374,360	12.70		0.00	0	
R209 On 05/05/2022 Bond Future	10.75	Put			2,054.93000	2.05493	1,922,200	12.18		0.00	0	12,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R209	On	05/05/2022	Bond Future	11.43	Call		4,578.06000	4.57806	4,780,900	13.09	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		6,924.37000	6.92437	7,158,590	14.22	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		850.86000	0.85086	781,740	13.09	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		416.37000	0.41637	378,630	14.22	0.00	0	12,00
R209	On	05/05/2022	Bond Future	9.75	Call		342.90000	0.34290	379,470	11.03	0.00	0	8,50
R209	On	05/05/2022	Bond Future	9.75	Put		5,929.66000	5.92966	5,694,270	11.03	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Call		2,224.15000	2.22415	2,363,380	12.18	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		4,617.34000	4.61734	4,820,910	13.11	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		839.82000	0.83982	771,430	13.11	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		4,656.70000	4.65670	4,860,990	13.12	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		828.91000	0.82891	761,240	13.12	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		3,485.92000	3.48592	3,322,770	11.04	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,768.14000	1.76814	1,877,120	11.06	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		3,454.37000	3.45437	3,292,160	11.06	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,720.92000	1.72092	1,828,020	11.03	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		3,517.48000	3.51748	3,353,390	11.03	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,744.56000	1.74456	1,852,600	11.04	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		2,851.02000	2.85102	2,986,190	11.74	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		3,180.39000	3.18039	3,042,750	11.74	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		2,877.46000	2.87746	3,013,390	11.75	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		3,154.55000	3.15455	3,017,670	11.75	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		2,824.69000	2.82469	2,959,110	11.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		3,206.39000	3.20639	3,068,000	11.73	0.00	0	
Total R209 Option											0.00	0	32,60
Total For R209											6,062,171.95	85	58,10
R210	On	03/02/2022	Bond Future			211.78942	211.78942	210.86651	210.86651		0.00	0	1,30
R210	On	05/05/2022	Bond Future			211.50297	211.50297	210.57795	210.57795		0.00	0	10
R210	On	04/08/2022	Bond Future			214.14801	214.14801	213.22386	213.22386		0.00	0	
R210	On	03/11/2022	Bond Future			213.96020	213.96020	213.03078	213.03078		0.00	0	
Total R210 Future											0.00	0	1,40
Total For R210											0.00	0	1,40
R213	On	03/02/2022	Bond Future			9.86271	86.21814	9.89642	86.04191	9.71	0.00	0	20,80
R213	On	05/05/2022	Bond Future			10.06354	83.70941	10.09800	83.53467	9.81	0.00	0	
R213	On	04/08/2022	Bond Future			10.27597	84.69003	10.31096	84.51810	9.30	0.00	0	
R213	On	03/11/2022	Bond Future			10.49146	82.26264	10.52758	82.09073	9.50	0.00	0	
Total R213 Future											0.00	0	20,80
R213	On	03/02/2022	Bond Future	8.63	Call		15.17000	0.01517	16,850	8.78	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		6,979.97000	6.97997	6,805,420	8.78	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put		609.82000	0.60982	551,670	9.71	0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	03/02/2022	Bond Future	10.60	Call			3,832.86000	3.83286	3,978,380	10.10	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			262.31000	0.26231	231,600	10.10	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.67	Call			4,135.54000	4.13554	4,285,040	10.21	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			1,051.17000	1.05117	966,930	9.47	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.15	Call			2,074.21000	2.07421	2,182,340	9.61	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			763.85000	0.76385	695,750	9.61	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.17	Call			2,143.32000	2.14332	2,253,500	9.63	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put			4,150.12000	4.15012	3,987,130	8.60	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			2,429.57000	2.42957	2,547,650	9.71	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,138.07000	1.13807	1,049,390	9.42	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			1,498.77000	1.49877	1,587,440	9.43	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			1,115.77000	1.11577	1,028,210	9.43	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			1,528.81000	1.52881	1,618,600	9.44	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			220.73000	0.22073	194,000	10.21	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.00	Call			1,589.67000	1.58967	1,681,660	9.47	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Put			3,800.34000	3.80034	3,640,720	8.57	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			583.35000	0.58335	628,920	8.94	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			2,256.72000	2.25672	2,126,060	8.94	0.00	0	2:
R213	On	03/02/2022	Bond Future	9.76	Call			941.09000	0.94109	1,006,030	9.14	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			730.75000	0.73075	664,700	9.63	0.00	0	2:
R213	On	03/02/2022	Bond Future	9.96	Call			1,469.15000	1.46915	1,556,700	9.42	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			32.76000	0.03276	36,300	8.72	0.00	0	1:
R213	On	03/02/2022	Bond Future	8.80	Put			6,020.21000	6.02021	5,847,520	8.72	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			132.51000	0.13251	145,750	8.60	0.00	0	2:
R213	On	03/02/2022	Bond Future	9.76	Put			1,657.27000	1.65727	1,545,980	9.14	0.00	0	1:
R213	On	03/02/2022	Bond Future	9.98	Put			1,093.94000	1.09394	1,007,500	9.44	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			169.98000	0.16998	186,590	8.57	0.00	0	4:
R213	On	05/05/2022	Bond Future	10.63	Put			1,026.11000	1.02611	969,380	9.92	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			3,699.14000	3.69914	3,817,720	9.93	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			1,012.40000	1.01240	956,240	9.93	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			3,733.91000	3.73391	3,853,040	9.94	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			998.68000	0.99868	943,070	9.94	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			3,664.31000	3.66431	3,782,320	9.92	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			1,464.10000	1.46410	1,524,450	8.60	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			3,614.39000	3.61439	3,502,810	8.60	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			1,484.10000	1.48410	1,545,010	8.61	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			3,583.68000	3.58368	3,472,660	8.61	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			1,504.27000	1.50427	1,565,730	8.62	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			3,553.17000	3.55317	3,442,700	8.62	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			3,161.31000	3.16131	3,069,020	9.08	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	03/11/2022	Bond Future	10.38	Call		2,504.48000	2.50448	2,583,170	9.07	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		3,209.83000	3.20983	3,116,610	9.07	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,528.03000	2.52803	2,607,190	9.07	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		3,185.34000	3.18534	3,092,590	9.07	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		2,552.01000	2.55201	2,631,630	9.08	0.00	0	
Total R213 Option											0.00	0	2,85
Total For R213											0.00	0	23,7
R214	On	03/02/2022	Bond Future			10.76559	68.63250	10.82429	68.29224	13.08	87,163,275.00	1,270	17,60
R214	On	05/05/2022	Bond Future			10.93230	66.16741	10.99264	65.82594	13.37	0.00	0	4
R214	On	04/08/2022	Bond Future			11.10574	66.93970	11.16764	66.59802	12.64	0.00	0	
R214	On	03/11/2022	Bond Future			11.27793	64.53595	11.34182	64.19166	13.08	0.00	0	
Total R214 Future											87,163,275.00	1,270	18,04
R214	On	03/02/2022	Bond Future	11.39	Call		3,513.63000	3.51363	3,788,410	13.31	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		371.62000	0.37162	306,140	13.31	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		3,557.77000	3.55777	3,833,870	13.33	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		362.38000	0.36238	298,220	13.33	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		3,602.11000	3.60211	3,879,500	13.34	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		353.41000	0.35341	290,540	13.34	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		851.12000	0.85112	768,550	14.15	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		4,845.63000	4.84563	5,105,380	14.17	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		840.29000	0.84029	758,570	14.17	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		4,885.83000	4.88583	5,146,440	14.19	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		829.59000	0.82959	748,730	14.19	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		4,805.49000	4.80549	5,064,390	14.15	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,105.92000	2.10592	2,258,750	12.04	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,206.96000	3.20696	3,018,110	12.04	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,132.18000	2.13218	2,286,190	12.05	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		3,176.80000	3.17680	2,989,130	12.05	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,158.81000	2.15881	2,313,990	12.07	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,147.09000	3.14709	2,960,590	12.07	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		3,055.43000	3.05543	2,891,670	12.73	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		3,096.98000	3.09698	3,275,620	12.71	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		3,106.75000	3.10675	2,941,100	12.71	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		3,124.74000	3.12474	3,304,320	12.72	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		3,080.88000	3.08088	2,916,170	12.72	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		3,152.86000	3.15286	3,333,390	12.73	0.00	0	
Total R214 Option											0.00	0	
Total For R214											87,163,275.00	1,270	18,04
Total for Bond											1,396,881,456.38	15,697	1,167,74

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
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	

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

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 R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/02/2022 GOVI			809.26500	809.26500	807.23900	807.23900				16,185,300.00	2	98
GOVI On 05/05/2022 GOVI			818.86300	818.86300	816.84600	816.84600				0.00	0	
GOVI On 04/08/2022 GOVI			828.79600	828.79600	826.80200	826.80200				0.00	0	
GOVI On 03/11/2022 GOVI			839.25200	839.25200	837.25500	837.25500				0.00	0	
Total GOVI Future										16,185,300.00	2	98
GOVI On 03/02/2022 GOVI	792.74	Call			144,990.00000	14.49900	165,250,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Call			144,890.00000	14.48900	165,150,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			144,790.00000	14.47900	165,050,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Call			286,160.00000	28.61600	306,330,000			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			286,060.00000	28.60600	306,230,000			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			285,960.00000	28.59600	306,130,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			75,220.00000	7.52200	95,160,000			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			75,420.00000	7.54200	95,360,000			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			75,320.00000	7.53200	95,260,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			168,250.00000	16.82500	188,220,000			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			168,450.00000	16.84500	188,420,000			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			168,350.00000	16.83500	188,320,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Put			0.00000	0.00000	0,000			0.00	0	
Total GOVI Option										0.00	0	
Total For GOVI										16,185,300.00	2	98
Total for GOVI										16,185,300.00	2	98
AL37 On 03/02/2022 Index Future			807.79000	807.79000	807.38600	807.38600				0.00	0	
AL37 On 05/05/2022 Index Future			817.37000	817.37000	816.99500	816.99500				0.00	0	
AL37 On 04/08/2022 Index Future			827.28500	827.28500	826.95300	826.95300				0.00	0	
AL37 On 03/11/2022 Index Future			837.72200	837.72200	837.40700	837.40700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total AL37 Future										0.00	0	
Total For AL37										0.00	0	
AL7T On 03/02/2022 Index Future			921.58200	921.58200	920.08400	920.08400				0.00	0	
AL7T On 05/05/2022 Index Future			932.51200	932.51200	931.03400	931.03400				0.00	0	
AL7T On 04/08/2022 Index Future			943.82300	943.82300	942.38200	942.38200				0.00	0	
AL7T On 03/11/2022 Index Future			955.73100	955.73100	954.29600	954.29600				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 03/02/2022 Index Future			819.94200	819.94200	817.82500	817.82500				0.00	0	19
ALBI On 05/05/2022 Index Future			829.66600	829.66600	827.55800	827.55800				0.00	0	2
ALBI On 04/08/2022 Index Future			839.73000	839.73000	837.64500	837.64500				0.00	0	
ALBI On 03/11/2022 Index Future			850.32400	850.32400	848.23500	848.23500				0.00	0	
Total ALBI Future										0.00	0	22
Total For ALBI										0.00	0	22
IGOV On 03/02/2022 Index Future			301.17700	301.17700	300.20200	300.20200				0.00	0	48
IGOV On 05/05/2022 Index Future			304.82300	304.82300	303.84800	303.84800				0.00	0	
IGOV On 04/08/2022 Index Future			308.59300	308.59300	307.62400	307.62400				0.00	0	
IGOV On 03/11/2022 Index Future			312.55900	312.55900	311.58500	311.58500				0.00	0	
Total IGOV Future										0.00	0	48
Total For IGOV										0.00	0	48
Total for Index										0.00	0	72
JIBAR F On 15/12/2021 Jibar Future			3.87500	96.12500	3.88500	96.11500				0.00	0	
JIBAR F On 19/01/2022 Jibar Future			3.93500	96.06500	3.94500	96.05500				0.00	0	
JIBAR F On 16/02/2022 Jibar Future			4.19000	95.81000	4.20000	95.80000				0.00	0	
JIBAR F On 16/03/2022 Jibar Future			4.25500	95.74500	4.26500	95.73500				0.00	0	
JIBAR F On 20/04/2022 Jibar Future			4.58000	95.42000	4.59000	95.41000				0.00	0	
JIBAR F On 18/05/2022 Jibar Future			4.64000	95.36000	4.65000	95.35000				0.00	0	
JIBAR F On 15/06/2022 Jibar Future			4.92000	95.08000	4.93000	95.07000				0.00	0	
JIBAR F On 21/09/2022 Jibar Future			5.30500	94.69500	5.31500	94.68500				0.00	0	
JIBAR F On 21/12/2022 Jibar Future			5.75000	94.25000	5.83000	94.17000				0.00	0	
JIBAR F On 15/03/2023 Jibar Future			6.01000	93.99000	6.10000	93.90000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			6.32500	93.67500	6.40500	93.59500				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			6.50500	93.49500	6.59500	93.40500				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
5Y STN On 21/12/2021 Interest Rate Swap			90.70000	90.70000	90.70000	90.70000				0.00	0	
Total 5Y STND Future										0.00	0	1

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For 5Y STND										0.00	0	0
Total for Interest Rate Swap										0.00	0	0
Total for Derivatives :										1,413,066,756.38	15,699	1,169,710
ABCPI3 On 07/12/2023 Spot Bond			2.76000	313.06813	2.76000	313.01980				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF001 On 13/09/2026 Spot Bond					0.00000	99.94424				0.00	0	0
Total ABF001 SPOT										0.00	0	0
Total For ABF001										0.00	0	0
ABF003 On 18/07/2024 Spot Bond					0.00000	101.49763				0.00	0	0
Total ABF003 SPOT										0.00	0	0
Total For ABF003										0.00	0	0
ABF004 On 30/06/2026 Spot Bond			9.65000	104.28654	9.65000	104.25969				0.00	0	0
Total ABF004 SPOT										0.00	0	0
Total For ABF004										0.00	0	0
ABF005 On 30/06/2031 Spot Bond			11.04500	93.40644	11.04500	94.20929				0.00	0	0
Total ABF005 SPOT										0.00	0	0
Total For ABF005										0.00	0	0
ABF007 On 01/12/2030 Spot Bond					0.00000	100.13505				0.00	0	0
Total ABF007 SPOT										0.00	0	0
Total For ABF007										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.87868				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.50528				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.14767				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.25105				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2 On 30/05/2022 Spot Bond					0.00000	100.58288				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 ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.85240				0.00	0	279,000,00
Total ABFN22 SPOT										0.00	0	279,000,00
Total For ABFN22										0.00	0	279,000,00
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.26766				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.41405				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.88583				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.71563				0.00	340,000,000	170,000,00
Total ABFN28 SPOT										0.00	340,000,000	170,000,00
Total For ABFN28										0.00	340,000,000	170,000,00
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.80278				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.72379				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.95840				0.00	280,000,000	140,000,00
Total ABFN32 SPOT										0.00	280,000,000	140,000,00
Total For ABFN32										0.00	280,000,000	140,000,00
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.50728				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.50888				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.07211				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	

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 07/02/2026 Spot Bond					0.00000	100.28126				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.74667				0.00	0	324,000,00
Total ABFN37 SPOT										0.00	0	324,000,00
Total For ABFN37										0.00	0	324,000,00
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.58346				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.21212				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.34833				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.21311				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.48535				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.72917				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.75050				0.00	1,600,000,000	400,000,00
Total ABFN44 SPOT										0.00	1,600,000,000	400,000,00
Total For ABFN44										0.00	1,600,000,000	400,000,00
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.76577				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	101.01946				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.19101				0.00	0	
Total ABFN47 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 ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.20008				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.02042				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.90338				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.03789				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.82626				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.96008				0.00	0	520,500,00
Total ABJ01 SPOT										0.00	0	520,500,00
Total For ABJ01										0.00	0	520,500,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.64163				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.03735				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.01812				0.00	0	900,000,00
Total ABK12 SPOT										0.00	0	900,000,00
Total For ABK12										0.00	0	900,000,00
ABKI04 On 13/03/2024 Spot Bond			7.40500	7.40500	7.40500	145.54908				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	28.87955	100.00000	28.81265				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.15500	3.15500	3.15500	153.35627				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.05500	4.05500	4.05500	200.27003				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.59000	4.59000	4.59000	225.49158				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.52500	6.52500	6.52500	103.54420				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.86000	7.86000	7.86000	115.70096				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.68500	102.79243	4.68500	102.77949				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.05500	104.95617	5.05500	104.94170				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.21500	111.51210	7.21500	111.49027				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.12500	112.45085	8.12500	112.42612				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.49500	109.34560	5.49500	109.32922				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.95000	105.47612	7.95000	105.45341				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	12.70051	100.00000	12.67209				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS12 On 07/12/2023 Spot Bond			2.08000	317.12316	2.08000	317.08004				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABS14 On 31/01/2022 Spot Bond			1.55500	176.71743	1.55500	176.69595				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.73500	10.73500	10.73500	104.92445				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.38562				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.34190				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	101.29406				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	101.03485				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	101.33779				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	101.33779				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	101.37501				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	101.37501				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	177.96846				0.00	0	
Total ACL203 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 ACL203										0.00	0	
ACL20 On 14/02/2023 Spot Bond					0.00000	179.94482				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.26781				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.85278				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.39878				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.63710				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.46060				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.26354				0.00	2,800,000,000	700,000,000
Total AGL02 SPOT										0.00	2,800,000,000	700,000,000
Total For AGL02										0.00	2,800,000,000	700,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	100.11110				0.00	480,000,000	120,000,000
Total AGL03 SPOT										0.00	480,000,000	120,000,000
Total For AGL03										0.00	480,000,000	120,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	104.66821				0.00	0	733,000,000
Total AGT01 SPOT										0.00	0	733,000,000
Total For AGT01										0.00	0	733,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	104.41693				0.00	28,236,000,000	11,529,600,000
Total AGT02 SPOT										0.00	28,236,000,000	11,529,600,000
Total For AGT02										0.00	28,236,000,000	11,529,600,000
AGT03 On 05/06/2025 Spot Bond					0.00000	102.77616				0.00	0	1,000,000,000
Total AGT03 SPOT										0.00	0	1,000,000,000
Total For AGT03										0.00	0	1,000,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	104.55975				0.00	0	1,200,000,000

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 AGT04 SPOT										0.00	0	1,200,000.00
Total For AGT04										0.00	0	1,200,000.00
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.72863				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.75681				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.16000	100.52732	8.16000	101.38697				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.79926				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.94069				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.11725				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.62944				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.26040				0.00	0	102,000.00
Total AHF5A2 SPOT										0.00	0	102,000.00
Total For AHF5A2										0.00	0	102,000.00
AHF5A On 21/08/2023 Spot Bond			6.21500	108.74995	6.21500	108.73187				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.24425				0.00	0	28,000.00
Total AHF5A4 SPOT										0.00	0	28,000.00
Total For AHF5A4										0.00	0	28,000.00
AHF5B On 21/08/2023 Spot Bond					0.00000	100.27424				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5C On 21/08/2023 Spot Bond					0.00000	100.29267				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.73127				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.41991				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.75110				0.00	0	117,000,00
Total AHF6A2 SPOT										0.00	0	117,000,00
Total For AHF6A2										0.00	0	117,000,00
AHF6B On 21/08/2024 Spot Bond					0.00000	100.27415				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.29256				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.42108				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.41739				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.25572				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.28336				0.00	0	100,000,00
Total AHF7B1 SPOT										0.00	0	100,000,00
Total For AHF7B1										0.00	0	100,000,00
AHF7B On 21/08/2025 Spot Bond					0.00000	100.27645				0.00	0	200,000,00
Total AHF7B2 SPOT										0.00	0	200,000,00
Total For AHF7B2										0.00	0	200,000,00
AHF7C On 21/08/2025 Spot Bond					0.00000	100.30176				0.00	0	100,000,00
Total AHF7C1 SPOT										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7C1										0.00	0	100,000,00
AHF7C On 21/08/2025 Spot Bond					0.00000	100.29302				0.00	0	100,000,00
Total AHF7C2 SPOT										0.00	0	100,000,00
Total For AHF7C2										0.00	0	100,000,00
AHF7D On 21/08/2025 Spot Bond					0.00000	100.45766				0.00	0	100,000,00
Total AHF7D1 SPOT										0.00	0	100,000,00
Total For AHF7D1										0.00	0	100,000,00
AHF7D On 21/08/2025 Spot Bond					0.00000	100.43480				0.00	0	200,000,00
Total AHF7D2 SPOT										0.00	0	200,000,00
Total For AHF7D2										0.00	0	200,000,00
AIR02 On 30/04/2023 Spot Bond			7.29500	106.98528	7.29500	106.96422				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.71500	103.66869	7.71500	103.64700				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.83500	90.64597	11.83500	90.61718				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.08500	179.59992	6.08500	179.55612				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.12303				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.15308				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.69750				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	99.93954				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.63090				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.27718				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.56646				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF17 On 21/01/2022 Spot Bond					0.00000	100.80320				0.00	0	
Total APF17 SPOT										0.00	0	
Total For APF17										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.94000	239.83108	4.94000	239.77995				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.44000	208.07341	5.44000	208.02627				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.53000	176.47284	2.53000	176.44671				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.57500	176.46157	2.57500	176.43522				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.92500	190.67394	4.92500	190.63337				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN17 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	101.48882				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN19: On 30/06/2022 Spot Bond					0.00000	101.13348				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.03000	110.87041	5.03000	110.84669				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	101.15624				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.17418				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	101.29512				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	104.43303				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.12786				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.48446				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	101.16299				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.34331				0.00	0	59,000,00
Total ASN278 SPOT										0.00	0	59,000,00
Total For ASN278										0.00	0	59,000,00
ASN27: On 20/08/2048 Spot Bond					0.00000	100.27974				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.27331				0.00	0	
Total ASN280 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 ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	99.93611				0.00	0	121,000,00
Total ASN286 SPOT										0.00	0	121,000,00
Total For ASN286										0.00	0	121,000,00
ASN290 On 26/09/2023 Spot Bond					0.00000	101.13705				0.00	0	53,000,00
Total ASN291 SPOT										0.00	0	53,000,00
Total For ASN291										0.00	0	53,000,00
ASN300 On 20/12/2023 Spot Bond					0.00000	101.25468				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	101.80039				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN315 On 20/12/2021 Spot Bond					0.00000	101.14978				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN318 On 31/03/2029 Spot Bond			4.60500	4.60500	4.60500	105.37678				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN319 On 28/02/2033 Spot Bond			5.12500	5.12500	5.12500	98.15452				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.18638				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond					0.00000	101.35965				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN332 On 09/05/2024 Spot Bond					0.00000	100.45242				0.00	0	
Total ASN332 SPOT										0.00	0	
Total For ASN332										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.50666				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.14000	109.35550	5.14000	109.33176				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.27652				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.15618				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.24316				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.22182				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.22182				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.14736				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	101.47339				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.19772				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.24366				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	100.79908				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	99.91001				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38: On 15/03/2022 Spot Bond					0.00000	99.91001				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.90790				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.20866				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.25110				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	99.88160				0.00	0	40,000,00
Total ASN399 SPOT										0.00	0	40,000,00
Total For ASN399										0.00	0	40,000,00
ASN40: On 20/12/2024 Spot Bond					0.00000	101.19991				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.41865				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.01441				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.83329				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	101.09503				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	101.13116				0.00	0	
Total ASN450 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 ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.50891				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	102.06874				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.89917				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.71506				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.72215				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	103.28843				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	102.97661				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.53468				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.63222				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.22351				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.63554				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	108.41900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	102.90241				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	101.21920				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond					0.00000	99.93434				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	99.93434				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 28/09/2025 Spot Bond					0.00000	101.18682				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.55500	102.04721	9.55500	102.02119				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.73500	101.61839	8.73500	101.59466				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			9.28500	100.27199	9.28500	100.24712				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.28500	100.27199	9.28500	100.24712				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 31/07/2022 Spot Bond			9.10000	103.24354	9.10000	103.21858				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	103.93335	11.05000	103.90298				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53(On 31/07/2024 Spot Bond			11.00000	103.91568	11.00000	103.88546				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	103.73897	10.50000	103.71013				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	103.73897	10.50000	103.71013				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	101.12456				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54(On 31/01/2030 Spot Bond					0.00000	100.54902				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54(On 28/11/2022 Spot Bond					0.00000	100.45808				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54(On 31/07/2023 Spot Bond			10.60000	103.77432	10.60000	103.74520				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.47000	102.49153	10.47000	103.69961				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.55000	103.75665	10.55000	103.72767				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56(On 05/02/2024 Spot Bond					0.00000	100.52047				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56(On 24/04/2025 Spot Bond					0.00000	100.72432				0.00	0	100,000,00
Total ASN568 SPOT										0.00	0	100,000,00
Total For ASN568										0.00	0	100,000,00
ASN56(On 04/09/2024 Spot Bond					0.00000	100.01710				0.00	0	
Total ASN569 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 ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.45098				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	101.15621				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	99.86184				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.39756				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	99.92821				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	99.67957				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	103.25373	9.22000	103.22799				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.83954				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.83897				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.64257				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.68279				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.19927				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	98.10290				0.00	350,000,000	1,000,000,00
Total ASN607 SPOT										0.00	350,000,000	1,000,000,00
Total For ASN607										0.00	350,000,000	1,000,000,00
ASN61: On 31/01/2030 Spot Bond					0.00000	100.67456				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	101.40609				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.53149				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.28196				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.32936				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.54245				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.21068				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.18865				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.55123				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.39684				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN63 On 20/06/2026 Spot Bond					0.00000	101.54090				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63 On 05/06/2023 Spot Bond					0.00000	100.02435				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	100.65808				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	99.93094				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.92470				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	101.31045				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 11/02/2022 Spot Bond					0.00000	100.30071				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	100.16881				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	100.35045				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	101.08673				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	101.15970				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	101.47313				0.00	0	
Total ASN681 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 ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.53871				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.25312				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	102.24146				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.28999				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.60133				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.63767				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.98481				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.62256				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.32008				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.41408				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.14866				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.46529				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN707 On 05/01/2022 Spot Bond					0.00000	100.98400				0.00	0	
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	
ASN708 On 10/01/2022 Spot Bond					0.00000	101.17348				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN712 On 04/05/2024 Spot Bond					0.00000	100.48926				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN713 On 19/08/2023 Spot Bond					0.00000	100.37733				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN714 On 31/03/2032 Spot Bond					0.00000	101.36749				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN715 On 15/09/2033 Spot Bond					0.00000	99.87233				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716 On 30/09/2022 Spot Bond					0.00000	100.84470				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN717 On 30/09/2024 Spot Bond					0.00000	100.94793				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718 On 30/12/2021 Spot Bond					0.00000	100.87514				0.00	0	
Total ASN719 SPOT										0.00	0	
Total For ASN719										0.00	0	
ASN719 On 12/06/2024 Spot Bond					0.00000	99.93578				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721 On 15/10/2022 Spot Bond					0.00000	100.83070				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN72: On 20/01/2022 Spot Bond					0.00000	100.69630				0.00	0	
Total ASN725 SPOT										0.00	0	
Total For ASN725										0.00	0	
ASN72: On 19/01/2022 Spot Bond					0.00000	100.70324				0.00	0	
Total ASN726 SPOT										0.00	0	
Total For ASN726										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.02023				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.61455				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.17145				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.70178				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 18/02/2022 Spot Bond					0.00000	100.27806				0.00	0	
Total ASN740 SPOT										0.00	0	
Total For ASN740										0.00	0	
ASN74: On 22/02/2022 Spot Bond					0.00000	100.27397				0.00	0	
Total ASN741 SPOT										0.00	0	
Total For ASN741										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.33256				0.00	0	500,000,00
Total ASN742 SPOT										0.00	0	500,000,00
Total For ASN742										0.00	0	500,000,00
ASN74: On 20/06/2026 Spot Bond					0.00000	100.25531				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	100.36307				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.25842				0.00	0	1,000,000,00
Total ASN748 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 Inter
Total For ASN748										0.00	0	1,000,000,00
ASN75 On 28/02/2022 Spot Bond					0.00000	100.13110				0.00	0	
Total ASN754 SPOT										0.00	0	
Total For ASN754										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.12790				0.00	0	
Total ASN755 SPOT										0.00	0	
Total For ASN755										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.13234				0.00	0	
Total ASN757 SPOT										0.00	0	
Total For ASN757										0.00	0	
ASN75 On 31/05/2022 Spot Bond					0.00000	100.13197				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN75 On 01/03/2022 Spot Bond					0.00000	100.11435				0.00	0	
Total ASN759 SPOT										0.00	0	
Total For ASN759										0.00	0	
ASN76 On 01/03/2022 Spot Bond					0.00000	100.11654				0.00	0	
Total ASN760 SPOT										0.00	0	
Total For ASN760										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.24500	103.39688	4.24500	103.38500				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.94607	9.30000	101.92077				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.01269				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.18495				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.26434				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.95182				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.88500	99.71808	6.88500	99.69953				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.04864				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.30596				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.66607				0.00	0	4,820,000,00
Total BAW36 SPOT										0.00	0	4,820,000,00
Total For BAW36										0.00	0	4,820,000,00
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.35609				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.56279				0.00	0	200,000,00
Total BAYA64 SPOT										0.00	0	200,000,00
Total For BAYA64										0.00	0	200,000,00
BAYA67 On 31/03/2023 Spot Bond			8.41500	8.41500	8.41500	105.50258				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.34500	11.34500	11.34500	105.08718				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.42501				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.12418				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.34826				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.34848				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.34607				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.79361				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.61059				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.45743				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.65837				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.60998				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.82230				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.56197				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.65746				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.64838				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.86226				0.00	0	200,000.00
Total BAYA87 SPOT										0.00	0	200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For BAYA87										0.00	0	200,000,00
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.61008				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	101.50742				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.81201				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.51520				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.56250				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.51480				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/09/2023 Spot Bond					0.00000	101.89591				0.00	0	300,000,00
Total BAYB13 SPOT										0.00	0	300,000,00
Total For BAYB13										0.00	0	300,000,00
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.28682				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.94385				0.00	0	300,000,00
Total BAYB16 SPOT										0.00	0	300,000,00
Total For BAYB16										0.00	0	300,000,00
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	101.89666				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.31162				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2(On 30/06/2023 Spot Bond					0.00000	101.99219				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2(On 30/09/2024 Spot Bond					0.00000	101.89621				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302(On 18/04/2028 Spot Bond			8.29000	8.29000	8.29000	100.31614				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21(On 05/08/2033 Spot Bond					0.00000	100.58130				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.54967				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.01585				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.34740				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	99.85136				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.76251				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	76.98983				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.20500	106.38678	7.20500	106.36599				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL08 On 03/09/2022 Spot Bond					0.00000	100.12352				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	100.43730				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.29652				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.94725				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.50586				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.56014				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.28715				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.81843				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.77918				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.95500	107.21165	5.95500	107.19428				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.05515				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	99.58738				0.00	0	
Total BID13 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 BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.74506				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.61311				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.70437				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.00592				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.50200				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.79800				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.81400				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	53.06500				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.22029				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	100.91273				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.65163				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.28809				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2(On 19/11/2024 Spot Bond					0.00000	100.02391				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2(On 26/02/2023 Spot Bond					0.00000	100.45298				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2(On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2(On 16/07/2023 Spot Bond					0.00000	100.78593				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2(On 03/08/2022 Spot Bond					0.00000	100.52209				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2(On 12/10/2023 Spot Bond					0.00000	100.91066				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2(On 03/11/2022 Spot Bond					0.00000	100.48289				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3(On 03/11/2023 Spot Bond					0.00000	100.50247				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3(On 24/08/2022 Spot Bond					0.00000	100.25339				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3(On 24/08/2024 Spot Bond					0.00000	100.35873				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3(On 03/11/2022 Spot Bond					0.00000	100.43882				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BWZJ23 SPOT									0.00	0	
Total For BWZJ23									0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	101.10159			0.00	0	
Total BWZJ24 SPOT									0.00	0	
Total For BWZJ24									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.20021			0.00	0	
Total CBL29 SPOT									0.00	0	
Total For CBL29									0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.47717			0.00	0	
Total CBL30 SPOT									0.00	0	
Total For CBL30									0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.86500	112.51306	7.86500	112.48935			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.03500	107.91838	8.03500	107.89515			0.00	0	
Total CCT02 SPOT									0.00	0	
Total For CCT02									0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.63500	109.67008	8.63500	109.64446			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.05500	10.05500	10.05500	104.23031			0.00	0	
Total CCT04 SPOT									0.00	0	
Total For CCT04									0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.78584			0.00	0	200,000,00
Total CGR42 SPOT									0.00	0	200,000,00
Total For CGR42									0.00	0	200,000,00
CGR43 On 08/02/2022 Spot Bond					0.00000	100.62427			0.00	0	
Total CGR43 SPOT									0.00	0	
Total For CGR43									0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.21597			0.00	0	
Total CGR46 SPOT									0.00	0	
Total For CGR46									0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.23058			0.00	0	
Total CGR47 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.96303				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.02389				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	108.71891	4.77000	105.85700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.89200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.06055				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.06500	109.54900	7.06500	109.52799				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	111.52425	8.70700	113.38500				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.62959				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.72478				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	106.02727				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN375 On 20/03/2024 Spot Bond			10.98000	101.48002	10.98000	101.45006				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38(On 20/09/2024 Spot Bond				100.00000	0.00000	109.51100				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38(On 20/09/2024 Spot Bond			6.50000	116.52456	6.50000	111.42000				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38(On 20/09/2024 Spot Bond					0.00000	105.25800				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39(On 20/09/2022 Spot Bond					0.00000	101.25466				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.36045				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.35719				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45(On 31/01/2022 Spot Bond			2.50000	176.48035	2.50000	176.45436				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.85500	141.57396	5.85500	141.54057				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45(On 31/01/2025 Spot Bond			6.29500	139.75383	6.29500	139.71925				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45(On 20/12/2021 Spot Bond					0.00000	101.75800				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN46(On 13/03/2022 Spot Bond			6.41500	103.33400	6.41500	103.31614				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN465 On 14/03/2022 Spot Bond					0.00000	100.02533				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.27083				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.29918				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.37995				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			6.21500	105.13796	6.21500	105.12047				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.28936				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	101.47132				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.17556				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.61500	111.18567	6.61500	111.16568				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.79593				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.96773				0.00	0	
Total CLN501 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 CLN501									0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	101.02389			0.00	0	
Total CLN502 SPOT									0.00	0	
Total For CLN502									0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.49573			0.00	0	
Total CLN504 SPOT									0.00	0	
Total For CLN504									0.00	0	
CLN50: On 24/10/2022 Spot Bond					0.00000	101.13529			0.00	0	
Total CLN505 SPOT									0.00	0	
Total For CLN505									0.00	0	
CLN50: On 20/12/2022 Spot Bond					0.00000	101.64295			0.00	0	200,000,00
Total CLN507 SPOT									0.00	0	200,000,00
Total For CLN507									0.00	0	200,000,00
CLN51: On 11/10/2022 Spot Bond					0.00000	101.30790			0.00	0	
Total CLN510 SPOT									0.00	0	
Total For CLN510									0.00	0	
CLN51: On 14/11/2022 Spot Bond					0.00000	96.57331			0.00	0	
Total CLN511 SPOT									0.00	0	
Total For CLN511									0.00	0	
CLN51: On 15/09/2022 Spot Bond			9.96000	102.33602	9.96000	102.30855			0.00	0	
Total CLN516 SPOT									0.00	0	
Total For CLN516									0.00	0	
CLN51: On 30/10/2022 Spot Bond			10.01000	101.10627	10.01000	101.07914			0.00	0	
Total CLN517 SPOT									0.00	0	
Total For CLN517									0.00	0	
CLN51: On 25/11/2022 Spot Bond					0.00000	100.24716			0.00	0	
Total CLN518 SPOT									0.00	0	
Total For CLN518									0.00	0	
CLN51: On 30/06/2022 Spot Bond			9.60000	104.26439	9.60000	99.48815			0.00	0	
Total CLN519 SPOT									0.00	0	
Total For CLN519									0.00	0	
CLN52: On 12/03/2023 Spot Bond					0.00000	99.93907			0.00	0	
Total CLN520 SPOT									0.00	0	
Total For CLN520									0.00	0	
CLN52: On 27/02/2023 Spot Bond					0.00000	100.15987			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	102.31226	9.20000	102.28685				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.33207				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.01042				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.41064				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.43213				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	99.93907				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	101.36413				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.84190				0.00	0	200,000,00
Total CLN534 SPOT										0.00	0	200,000,00
Total For CLN534										0.00	0	200,000,00
CLN534 On 18/07/2025 Spot Bond			9.51500	106.55727	9.51500	106.53036				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.88699				0.00	0	100,000,00
Total CLN536 SPOT										0.00	0	100,000,00
Total For CLN536										0.00	0	100,000,00
CLN536 On 25/01/2023 Spot Bond					0.00000	100.68080				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN54(On 17/01/2024 Spot Bond					0.00000	100.96273				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	144.39900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54(On 30/05/2022 Spot Bond					0.00000	100.14993				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54(On 17/01/2024 Spot Bond					0.00000	101.90889				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54(On 21/08/2026 Spot Bond			8.98500	106.89288	8.98500	106.86736				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54(On 29/03/2025 Spot Bond			9.03500	104.87470	9.03500	104.84910				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54(On 12/11/2025 Spot Bond			9.12500	104.12081	9.12500	104.09515				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	313.18207				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55(On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55(On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55(On 15/11/2023 Spot Bond					0.00000	100.36993				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55(On 12/11/2023 Spot Bond					0.00000	100.38999				0.00	0	
Total CLN557 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 CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.24665				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.06878				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	128.76000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.42670				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	100.67194	10.19000	100.64676				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.98500	104.58484	8.98500	104.55945				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.46884				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.25338				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.31668				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.01764				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.40012				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.21500	103.22871	9.21500	103.20303				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.41196				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.40240				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.90753				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.49526				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.80632				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.08493				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.42798				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.14140				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	99.85312				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.72867				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.13769				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN586 On 16/09/2025 Spot Bond					0.00000	101.95090				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	99.98443				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	101.21974				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.83137				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	100.65916				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.43571				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.27500	143.83036	4.27500	116.84034				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.24261				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	101.08719				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.24261				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	100.37181				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	101.02187				0.00	0	
Total CLN598 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 CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	99.98580				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.24385				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.24385				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.37800				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.97396				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.46149				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.36813				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.51344				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.83537				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.27128				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	101.03133	9.32000	101.00606				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61(On 23/07/2022 Spot Bond					0.00000	100.64964				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611On 14/04/2026 Spot Bond					0.00000	102.32625				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.03038				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.26214				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.51382				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	100.99897				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	94.78200				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.70286				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	101.83554				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.23038				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.59512				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62 On 28/10/2022 Spot Bond					0.00000	100.59292				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62 On 28/04/2022 Spot Bond					0.00000	100.62506				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN62 On 20/12/2024 Spot Bond					0.00000	95.69700				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	100.69303				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			6.19500	106.36558	6.19500	106.34795				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	100.36829				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	90.27026				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			12.06000	64.18547	12.06000	85.26523				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2022 Spot Bond					0.00000	100.30993				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			9.68500	102.32735	9.68500	102.30105				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.36667				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	100.30879				0.00	0	
Total CLN632 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 CLN632										0.00	0	
CLN63: On 09/10/2034 Spot Bond					0.00000	101.17622				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63: On 09/05/2022 Spot Bond					0.00000	100.51748				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	102.13168				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63: On 21/11/2024 Spot Bond					0.00000	100.26028				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	100.36505				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63: On 19/02/2022 Spot Bond					0.00000	100.39681				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	100.39746				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64: On 17/10/2023 Spot Bond					0.00000	100.73344				0.00	0	200,000,00
Total CLN643 SPOT										0.00	0	200,000,00
Total For CLN643										0.00	0	200,000,00
CLN64: On 21/11/2024 Spot Bond					0.00000	100.26166				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.21973				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64: On 29/01/2022 Spot Bond					0.00000	100.62100				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.22192				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.52299				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.14482				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.36505				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.29458				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.36505				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	96.47100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.52808				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.22070				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.90360				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.41200				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN662 On 20/12/2023 Spot Bond					0.00000	99.76300				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	115.55600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	139.92600				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.36429				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	101.22901				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.43630				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	104.86421				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.93217				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.17097				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.40286				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.00007				0.00	0	3,260,000,00
Total CLN672 SPOT										0.00	0	3,260,000,00
Total For CLN672										0.00	0	3,260,000,00
CLN673 On 31/01/2025 Spot Bond			4.25785	148.42221	4.25785	120.59542				0.00	0	
Total CLN673 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 CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.25785	148.42221	4.25785	120.59620				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.41095				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.43253				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	101.23876				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.51560				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	100.41797				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.02794				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.18271				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.21728				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.65350				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	101.45472				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	101.45451				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	101.27116				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	101.10293				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	101.27129				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.43263				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.60599				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.06129				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	105.58320				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.13213				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.35846				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.60732				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.82678				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.18087				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.44331				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	99.94119				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.24079				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.55374				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	83.80009				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	99.93423				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.33499				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.24942				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.24942				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.24942				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.57956				0.00	0	
Total CLN717 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 CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	99.94712				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.56378				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.89027				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.11426				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.60973				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.14361				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.14361				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.14361				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.16521				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.16521				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.16521				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.14374				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.19768				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.84626				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN73 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN73 On 11/09/2026 Spot Bond					0.00000	99.94604				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN73 On 12/09/2022 Spot Bond					0.00000	100.44874				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN73 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	95.78631				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN73 On 20/06/2023 Spot Bond					0.00000	101.39695				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN73 On 20/12/2023 Spot Bond					0.00000	101.46252				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN73 On 20/06/2026 Spot Bond					0.00000	106.46900				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN74 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	94.40125				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74 On 19/08/2025 Spot Bond					0.00000	100.35964				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN742 On 31/03/2032 Spot Bond					0.00000	101.38489				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.53494				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	98.00300				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.92861				0.00	0	600,000,00
Total CLN745 SPOT										0.00	0	600,000,00
Total For CLN745										0.00	0	600,000,00
CLN746 On 28/02/2024 Spot Bond					0.00000	100.17965				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2021 Spot Bond					0.00000	101.27124				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.65449				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	99.94173				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.98356				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	

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 CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	102.62042				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.94590				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	102.15644				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	102.09107				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.23933				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.53811				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.64580				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	94.08538				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.62042				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	99.76120				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.92760				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	98.65012				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	82.10251				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	88.53421				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.18162				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.68123				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.98000	6.98000	6.98000	113.56523				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.15938				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN777 On 31/08/2024 Spot Bond					0.00000	101.68474				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	100.19327				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.40464				0.00	0	1,000,000.00
Total CLN779 SPOT										0.00	0	1,000,000.00
Total For CLN779										0.00	0	1,000,000.00
CLN780 On 31/01/2027 Spot Bond					0.00000	100.34602				0.00	0	1,000,000.00
Total CLN780 SPOT										0.00	0	1,000,000.00
Total For CLN780										0.00	0	1,000,000.00
CLN781 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	103.20835				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.29139				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.24731				0.00	0	1,000,000.00
Total CLN783 SPOT										0.00	0	1,000,000.00
Total For CLN783										0.00	0	1,000,000.00
CLN784 On 31/01/2027 Spot Bond					0.00000	100.23614				0.00	0	700,000.00
Total CLN784 SPOT										0.00	0	700,000.00
Total For CLN784										0.00	0	700,000.00
CLN785 On 30/09/2026 Spot Bond					0.00000	100.20008				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	100.10889				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	100.06891				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.29000	100.33854	8.29000	100.31614				0.00	0	
Total CLN81 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 CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.51500	106.64567	7.51500	106.62406				0.00	0	13,000,000,00
Total COJ05 SPOT										0.00	0	13,000,000,00
Total For COJ05										0.00	0	13,000,000,00
COJ08 On 22/06/2026 Spot Bond			10.25500	109.60810	10.25500	109.57815				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.50500	108.37394	6.50500	108.35488				0.00	0	31,300,000,00
Total COJG01 SPOT										0.00	0	31,300,000,00
Total For COJG01										0.00	0	31,300,000,00
COT01 On 03/04/2023 Spot Bond			7.05000	104.22465	7.05000	104.20482				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.04500	93.87301	12.04500	93.84285				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			10.63500	94.71999	10.63500	94.69303				0.00	0	75,000,000,00
Total COT03 SPOT										0.00	0	75,000,000,00
Total For COT03										0.00	0	75,000,000,00
CPV01 On 30/06/2029 Spot Bond			9.41500	9.41500	9.41500	110.14791				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.86173				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.73221				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	99.98410				0.00	0	
Total DNG103 SPOT										0.00	0	
Total For DNG103										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	103.00305				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.25619				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.25261				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.38500	9.38500	9.38500	103.22490				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.67695				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.27654				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.57000	106.77600	6.57000	106.75725				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	46.21237	100.00000	46.11066				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	46.21237	100.00000	46.11066				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			6.99500	108.36819	6.99500	108.34794				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	102.97473	9.69000	102.94826				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.97473	9.69000	102.94826				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.94000	94.37762	11.94000	94.34788				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	103.09943	10.10000	103.07183				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.09943	10.10000	103.07183				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.98881				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22 On 29/08/2022 Spot Bond					0.00000	100.04690				0.00	1,400,000,000	1,400,000,000
Total DVF22B SPOT										0.00	1,400,000,000	1,400,000,000
Total For DVF22B										0.00	1,400,000,000	1,400,000,000
DVF22 On 24/10/2022 Spot Bond					0.00000	100.74386				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.63109				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.97016				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.79925				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.52620				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.33673				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.51814				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.48375				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.37462				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.51280				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.59702				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.30866				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.30000	103.46280	5.30000	103.44798				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.52500	109.46045	6.52500	109.44104				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.20000	110.50196	5.20000	110.47755				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.03000	98.42502	5.03000	98.40394				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	138.60043	2.25000	138.58105				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.25500	145.56880	4.25500	145.54037				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.20800	131.93965	4.20800	131.91404				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.25000	128.87860	4.25000	128.85369				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.89000	112.43538	4.89000	112.41156				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.00000	100.59084	5.00000	100.56939				0.00	0	
Total EL36 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 EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	138.60043	2.25000	138.58105				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	177.52315				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	174.67763				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	135.21669				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	134.14606				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	131.95902				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	122.61265				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	123.81612				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	118.63160				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	120.61069				0.00	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 ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			223,200,000,000,000.00	22,232,000,000	22,232,000,000	
Total ELN015 SPOT									13,200,000,000,000.00	22,232,000,000	22,232,000,000	
Total For ELN015									13,200,000,000,000.00	22,232,000,000	22,232,000,000	
EMM03 On 04/05/2024 Spot Bond			9.72000	101.67228	9.72000	101.64563			0.00	0	0	
Total EMM03 SPOT									0.00	0	0	
Total For EMM03									0.00	0	0	
EMM04 On 16/05/2028 Spot Bond			11.65500	11.65500	11.65500	93.96361			0.00	0	0	
Total EMM04 SPOT									0.00	0	0	
Total For EMM04									0.00	0	0	
EMM05 On 17/04/2029 Spot Bond			11.70500	11.70500	11.70500	98.50805			0.00	0	0	666,666,667
Total EMM05 SPOT									0.00	0	0	666,666,667
Total For EMM05									0.00	0	0	666,666,667
EMM06 On 23/06/2025 Spot Bond			9.78500	9.78500	9.78500	105.45945			0.00	0	0	
Total EMM06 SPOT									0.00	0	0	
Total For EMM06									0.00	0	0	
EMM07 On 10/07/2027 Spot Bond			9.78500	9.78500	9.78500	106.01431			0.00	0	0	
Total EMM07 SPOT									0.00	0	0	
Total For EMM07									0.00	0	0	
EMM07 On 17/07/2032 Spot Bond			11.70500	11.70500	11.70500	79.20941			0.00	0	0	
Total EMM07P SPOT									0.00	0	0	
Total For EMM07P									0.00	0	0	
EMM08 On 18/06/2030 Spot Bond			10.97000	10.97000	10.97000	98.77286			0.00	0	0	
Total EMM08P SPOT									0.00	0	0	
Total For EMM08P									0.00	0	0	
EMM09 On 18/06/2032 Spot Bond			11.70500	11.70500	11.70500	92.80398			0.00	0	0	
Total EMM09P SPOT									0.00	0	0	
Total For EMM09P									0.00	0	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.03056			0.00	0	0	
Total EPF015 SPOT									0.00	0	0	
Total For EPF015									0.00	0	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.02819			0.00	0	0	
Total EPF017 SPOT									0.00	0	0	
Total For EPF017									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
EPF018 On 13/12/2025 Spot Bond					0.00000	99.94092				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	99.94280				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.42763				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.11614				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.16616				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.02999				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	99.94331				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.38071				0.00	1,200,000,000	300,000,000
Total EPFC50 SPOT										0.00	1,200,000,000	300,000,000
Total For EPFC50										0.00	1,200,000,000	300,000,000
EQT002 On 03/06/2022 Spot Bond					0.00000	100.09071				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.09309				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.75048				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	99.98453				0.00	0	
Total EQT005 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 EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	100.54428				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	101.13749				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.89722				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.33513				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	100.35337				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.29900				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.28402				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.32290				0.00	0	600,000,00
Total ERS3C6 SPOT										0.00	0	600,000,00
Total For ERS3C6										0.00	0	600,000,00
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.28701				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.30194				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA26 On 17/05/2022 Spot Bond					0.00000	100.27927				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA26 On 17/08/2022 Spot Bond					0.00000	100.27206				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.31688				0.00	0	3,450,000.00
Total ERSA28 SPOT										0.00	0	3,450,000.00
Total For ERSA28										0.00	0	3,450,000.00
ES23 On 25/01/2023 Spot Bond			5.84500	108.19770	5.84500	108.18076				0.00	0	
Total ES23 SPOT										0.00	0	
Total For ES23										0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.72704	10.00000	103.69953				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.78500	98.17232	8.78500	98.14914		3,406,575,263,000.00			387,771,800	2,696,472,100
Total ES26 SPOT								3,406,575,263,000.00		387,771,800	2,696,472,100	
Total For ES26								3,406,575,263,000.00		387,771,800	2,696,472,100	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.47029	7.85000	101.44883				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.32500	77.22514	11.37000	76.96462		1,031,342,835,000.00			91,067,800	415,017,700
Total ES33 SPOT								1,031,342,835,000.00		91,067,800	415,017,700	
Total For ES33								1,031,342,835,000.00		91,067,800	415,017,700	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.76456	7.50000	101.74387				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.72000	76.27583	11.77500	75.91762		515,295,584,000.00			43,967,200	1,076,199,800
Total ES42 SPOT								515,295,584,000.00		43,967,200	1,076,199,800	
Total For ES42								515,295,584,000.00		43,967,200	1,076,199,800	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.05753	8.50000	101.03443				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	99.99268				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.79014				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.27650				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.34907				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.26032				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.32375				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.33996				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.60439				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.11685				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.26510				0.00	1,600,000,000	400,000,000
Total FIFC36 SPOT										0.00	1,600,000,000	400,000,000
Total For FIFC36										0.00	1,600,000,000	400,000,000
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.50768				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.54460				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.46893				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										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	

Contract 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 FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.67302				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.97758				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.15921				0.00	0	5,000,000.00
Total FRB24 SPOT										0.00	0	5,000,000.00
Total For FRB24										0.00	0	5,000,000.00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.26048				0.00	0	16,150,000.00
Total FRB25 SPOT										0.00	0	16,150,000.00
Total For FRB25										0.00	0	16,150,000.00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.71243				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.30500	107.12686	8.30500	107.10292				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.30959				0.00	0	1,500,000.00
Total FRB28 SPOT										0.00	0	1,500,000.00
Total For FRB28										0.00	0	1,500,000.00
FRB29 On 19/04/2026 Spot Bond					0.00000	102.75117				0.00	0	300,000.00
Total FRB29 SPOT										0.00	0	300,000.00
Total For FRB29										0.00	0	300,000.00
FRB30 On 19/04/2026 Spot Bond			8.28500	100.68069	8.28500	100.65824				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.23662				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.96000	176.61575	1.96000	176.59233				0.00	0	800,000.00
Total FRBI22 SPOT										0.00	0	800,000.00
Total For FRBI22										0.00	0	800,000.00
FRBI23 On 07/12/2023 Spot Bond			2.54000	314.37272	2.54000	314.32608				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.17000	3.17000	3.17000	153.28745				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.11500	199.62595	4.11500	199.58783				0.00	0	3,072,000,00
Total FRBI28 SPOT										0.00	0	3,072,000,00
Total For FRBI28										0.00	0	3,072,000,00
FRBI29 On 31/03/2029 Spot Bond			4.55000	4.55000	4.55000	105.76168				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.04000	5.04000	5.04000	216.03609				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.24000	93.71575	5.24000	93.69503				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.22500	95.45970	5.22500	95.43878				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ01 On 28/10/2024 Spot Bond			6.95000	6.95000	6.95000	82.32178				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ01 On 10/12/2024 Spot Bond			7.01000	7.01000	7.01000	81.52704				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			4.45500	4.45500	4.45500	147.52654				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	96.42907				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC22: On 31/01/2022 Spot Bond			2.61000	176.45280	2.61000	176.42629				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.47000	176.23767	3.47000	176.20707				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	101.33752				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	102.40597				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.90569				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.63217				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	103.41492				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.26265				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.39689				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	115.09781				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.55182				0.00	0	
Total FRC284 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.25815				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	113.04994				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.21529				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.97950				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.34747				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.35398				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.73702				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	102.22988				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.52251				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.17648				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.49582				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.14828				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.56230				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	101.18900				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	101.37054				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	101.50620				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	99.84649				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	101.42167				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.64088				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	101.35304				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	101.50599				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	101.67340				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.38567				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC321 On 02/04/2024 Spot Bond					0.00000	100.94978				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	102.19734				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.94798				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.15390				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.42515				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.78650				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 31/05/2024 Spot Bond					0.00000	100.61037				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC332 On 25/04/2023 Spot Bond					0.00000	102.82988				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC333 On 07/12/2023 Spot Bond					0.00000	100.49382				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	100.71980				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	101.78599				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	101.22797				0.00	0	
Total FRC343 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.84641				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	101.61952				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	102.30641				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.89692				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.76464				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2022 Spot Bond					0.00000	100.68939				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.15952				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.04009				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.77723				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.86893				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.78157				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.78853				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC358 On 31/01/2022 Spot Bond					0.00000	100.50723				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC359 On 14/11/2022 Spot Bond					0.00000	100.63623				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.84284				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC361 On 31/01/2024 Spot Bond					0.00000	100.65654				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC362 On 31/03/2022 Spot Bond					0.00000	101.04744				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC363 On 01/08/2026 Spot Bond					0.00000	100.44088				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC364 On 28/02/2024 Spot Bond					0.00000	100.42644				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC365 On 31/08/2024 Spot Bond					0.00000	100.65728				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	102.06492				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC368 On 31/05/2024 Spot Bond					0.00000	100.17066				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37(On 20/06/2026 Spot Bond					0.00000	103.58717				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	103.59802				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37(On 25/04/2023 Spot Bond					0.00000	100.78004				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37(On 25/04/2023 Spot Bond					0.00000	100.77637				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	103.69782				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37(On 25/04/2023 Spot Bond					0.00000	101.17630				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	101.78297				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	101.77252				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37(On 20/12/2026 Spot Bond					0.00000	101.23702				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37(On 23/09/2023 Spot Bond					0.00000	101.41331				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38(On 16/12/2021 Spot Bond					0.00000	100.98968				0.00	0	
Total FRC380 SPOT										0.00	0	
Total For FRC380										0.00	0	
FRC38(On 20/12/2026 Spot Bond					0.00000	100.60040				0.00	0	
Total FRC381 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC381										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.25000	3.25000	3.25000	176.26309				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.19000	3.19000	3.19000	176.27838				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.20000	3.20000	3.20000	176.27584				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.62000	103.07921	4.62000	103.05805				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.88000	112.97714	4.88000	112.95339				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.66592				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.26413				0.00	3,620,000,000	1,040,000,000
Total FRJ22 SPOT										0.00	3,620,000,000	1,040,000,000
Total For FRJ22										0.00	3,620,000,000	1,040,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.26730				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.97603				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.53220				0.00	300,000,000	150,000,000
Total FRJ25 SPOT										0.00	300,000,000	150,000,000
Total For FRJ25										0.00	300,000,000	150,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.14323				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.47202				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.09494				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.18466				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.11408				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.41300	4.41300	4.41300	100.75665				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.85000	4.85000	4.85000	113.38048				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.18166				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.58963				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.99000	111.42757	4.99000	111.40382				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.89000	219.18092	4.89000	219.13444				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.13000	109.49218	5.13000	109.46845				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.92000	4.92000	4.92000	218.51057				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS114 On 31/01/2025 Spot Bond			4.00500	149.54215	4.00500	149.51422				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	131.24600	3.70500	131.22252				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.93000	112.26958	4.93000	112.24584				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.04000	216.08277	5.04000	216.03609				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.09000	215.06166	5.09000	215.01493				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.53500	121.61247	3.53500	151.62432				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.12000	214.45178	5.12000	214.40503				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.13000	109.49218	5.13000	109.46845				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.73500	192.73183	4.73500	192.69181				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.88000	99.78975	5.88000	99.76612				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.62500	193.93486	4.62500	193.89519				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.68500	193.27761	4.68500	193.23774				0.00	0	
Total FRS131 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 FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.63000	204.39377	5.63000	204.34643				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.83000	100.40321	5.83000	100.37959				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.13000	5.13000	5.13000	109.46845				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.11000	109.76618	5.11000	109.74244				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.49500	195.36771	4.49500	195.32841				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.40000	208.85817	5.40000	208.81105				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.62500	193.93486	4.62500	193.89519				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.62500	193.93486	4.62500	193.89519				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.02600	200.63855	4.02600	200.60073				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.30500	148.21446	4.30500	148.18559				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.31000	176.52796	2.31000	176.50287				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.97500	190.13656	4.97500	190.09587				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15(On 31/03/2028 Spot Bond			5.01500	189.70792	5.01500	189.66711				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			4.27500	148.34660	4.27500	148.31783				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.49000	195.42307	4.49000	195.38379				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			5.02500	5.02500	5.02500	189.56009				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	6.35750				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.74761				0.00	0	170,000,00
Total FRS171 SPOT										0.00	0	170,000,00
Total For FRS171										0.00	0	170,000,00
FRS17(On 16/10/2024 Spot Bond					0.00000	100.82553				0.00	0	212,000,00
Total FRS172 SPOT										0.00	0	212,000,00
Total For FRS172										0.00	0	212,000,00
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	101.23292				0.00	0	189,000,00
Total FRS180 SPOT										0.00	0	189,000,00
Total For FRS180										0.00	0	189,000,00
FRS18(On 27/09/2025 Spot Bond					0.00000	101.21248				0.00	0	167,000,00
Total FRS182 SPOT										0.00	0	167,000,00
Total For FRS182										0.00	0	167,000,00
FRS18(On 16/11/2023 Spot Bond					0.00000	207.88151				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS186 On 23/01/2024 Spot Bond					0.00000	154.35846				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	194.55152				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	49.34943				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.43839				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.50768				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.39372				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.20828				0.00	0	50,000,00
Total FRS201 SPOT										0.00	0	50,000,00
Total For FRS201										0.00	0	50,000,00
FRS206 On 14/10/2025 Spot Bond					0.00000	100.85274				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.27802				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	

Contract 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 FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	101.06863				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	101.80860				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	101.22797				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 31/07/2022 Spot Bond					0.00000	101.06606				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	100.36411				0.00	0	117,000,00
Total FRS230 SPOT										0.00	0	117,000,00
Total For FRS230										0.00	0	117,000,00
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	104.09178				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	109.88223				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	101.67328				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.37778				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	77.31394				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	99.99942				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	116.23181				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.80599				0.00	0	
Total FRS245 SPOT										0.00	0	
Total For FRS245										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS246 On 19/01/2024 Spot Bond					0.00000	101.26267				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS247 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS248 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	
FRS250 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.49281				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS252 On 31/01/2022 Spot Bond					0.00000	100.49392				0.00	2,000,000,000	500,000,000
Total FRS252 SPOT										0.00	2,000,000,000	500,000,000
Total For FRS252										0.00	2,000,000,000	500,000,000
FRS253 On 22/02/2024 Spot Bond					0.00000	102.58060				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS254 On 31/01/2022 Spot Bond					0.00000	100.49057				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.10225				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS256 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS258 On 23/01/2024 Spot Bond					0.00000	117.97672				0.00	0	
Total FRS258 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 FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	102.34950				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.72142				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.18193				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	101.25325				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	118.31246				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.26287				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	115.59063				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	101.89621				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	110.45564				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	101.25516				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.25476				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	101.58742				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.72087				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.80649				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.99261				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 13/01/2022 Spot Bond					0.00000	100.61585				0.00	0	
Total FRS283 SPOT										0.00	0	
Total For FRS283										0.00	0	
FRS283 On 28/02/2031 Spot Bond			9.58000	9.58000	9.58000	102.17709				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS28 On 28/02/2031 Spot Bond			9.58000	9.58000	9.58000	102.17709				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.66845				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 14/02/2022 Spot Bond					0.00000	102.84403				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	100.49961				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			10.87900	10.87900	10.87900	95.51377				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 03/03/2022 Spot Bond					0.00000	100.08001				0.00	0	
Total FRS290 SPOT										0.00	0	
Total For FRS290										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.34000	2.34000	2.34000	315.51967				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.08000	317.12316	2.08000	317.08004				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.08000	2.08000	2.08000	317.08004				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.55000	176.71867	1.55000	176.69722				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.55000	176.71867	1.55000	176.69722				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.50628				0.00	0	
Total FRS62 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 FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.83000	104.67273	4.83000	104.65090				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.41000	70.96503	4.41000	110.75310				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.42500	3.42500	3.42500	152.12327				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.70500	3.70500	3.70500	150.85703				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.14000	3.14000	3.14000	310.77987				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.53500	5.53500	5.53500	104.71423				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.88500	110.31691	6.88500	110.29651				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.26500	111.41481	7.26500	111.39321				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.73500	108.78140	7.73500	108.75872				0.00	0	111,330,10
Total FRX26 SPOT										0.00	0	111,330,10
Total For FRX26										0.00	0	111,330,10
FRX27 On 07/03/2027 Spot Bond			7.84500	112.54116	7.84500	112.51725				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.29500	112.91092	8.29500	112.88598				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.87000	108.50250	8.87000	108.47691				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.11500	105.20342	9.11500	105.17793				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.29500	110.03527	9.29500	110.00780				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.56500	79.14762	10.56500	79.12524				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.16610				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.48025				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.24562				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.23405				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.24189				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.24419				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A1 On 20/10/2022 Spot Bond					0.00000	100.65373				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.68938				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FST3A1 On 20/10/2026 Spot Bond					0.00000	100.73598				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.75926				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.26280				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.61075				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	100.41193				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.25769				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.20655				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.20783				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.28726				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.15000	110.80289	4.15000	110.78170				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.02342				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.09400	108.49170	6.09400	108.47381				0.00	0	
Total GRT17 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 GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.16431				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.63510				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.88500	107.90210	6.88500	107.88203				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.74971				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.61007				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.98813				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.49156				0.00	0	200,000,00
Total GRT25G SPOT										0.00	0	200,000,00
Total For GRT25G										0.00	0	200,000,00
GRT26 On 09/03/2028 Spot Bond					0.00000	100.73339				0.00	0	2,120,000,00
Total GRT26G SPOT										0.00	0	2,120,000,00
Total For GRT26G										0.00	0	2,120,000,00
GRT27 On 28/09/2023 Spot Bond					0.00000	100.64117				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	99.98724				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.70611				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.57960				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.14711				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.45116				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.32570				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.46034				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.95337				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.00492				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.51703				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.53396				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.82152				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.25664				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.03272				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT47 On 22/04/2024 Spot Bond					0.00000	100.67531				0.00	200,000,000	
Total GRT47 SPOT										0.00	200,000,000	
Total For GRT47										0.00	200,000,000	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.91719				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.67167				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.21508				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.09541				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.33511				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.15630				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.88136				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.12863				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.46670				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.69248				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.79452				0.00	0	
Total HILB10 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 HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.12114				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.01757				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	99.93843				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.07573				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.00867				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.98959				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.68000	313.54172	2.68000	313.49401				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.03000	3.03000	3.03000	318.18634				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.33500	103.06681	10.33500	103.03859				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.95000	77.59056	4.95000	102.65770				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			11.29000	89.73089	11.29000	89.70410		226,314,824,000.00			20,045,600	3,660,303,10
Total HWAY34 SPOT								226,314,824,000.00			20,045,600	3,660,303,10
Total For HWAY34								226,314,824,000.00			20,045,600	3,660,303,10
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.37601	100.00000	12.34876				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.37000	88.77140	11.37000	88.74472				0.00	0	5,190,000,00
Total HWAY35 SPOT										0.00	0	5,190,000,00
Total For HWAY35										0.00	0	5,190,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.37423	100.00000	12.34699				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	100.89578				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	100.69881				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.14850				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.84000	154.83391	2.85500	154.74021			464,413,671,836,000.00	867,751,292,900	465,112,680,00	
Total I2025 SPOT									4,413,671,836,000.00	867,751,292,900	465,112,680,00	
Total For I2025									4,413,671,836,000.00	867,751,292,900	465,112,680,00	
I2029 On 31/03/2029 Spot Bond			3.67000	112.16000	3.68000	112.06506			304,679,128,000,000.00	355,498,400,000	285,435,551,20	
Total I2029 SPOT									14,679,128,000,000.00	355,498,400,000	285,435,551,20	
Total For I2029									14,679,128,000,000.00	355,498,400,000	285,435,551,20	
I2033 On 28/02/2033 Spot Bond			4.11000	108.31564	4.12000	108.18936			581,795,164,110,000.00	141,556,001,000	262,361,595,80	
Total I2033 SPOT									31,795,164,110,000.00	141,556,001,000	262,361,595,80	
Total For I2033									31,795,164,110,000.00	141,556,001,000	262,361,595,80	
I2038 On 31/01/2038 Spot Bond			4.21000	122.99319	4.23000	122.65557			345,661,881,600,000.00	82,104,960,000	507,484,270,20	
Total I2038 SPOT									15,661,881,600,000.00	82,104,960,000	507,484,270,20	
Total For I2038									15,661,881,600,000.00	82,104,960,000	507,484,270,20	
I2046 On 31/03/2046 Spot Bond			4.17000	111.63040	4.24000	110.30796			182,836,518,960,000.00	43,845,688,000	336,356,035,90	
Total I2046 SPOT									12,836,518,960,000.00	43,845,688,000	336,356,035,90	
Total For I2046									12,836,518,960,000.00	43,845,688,000	336,356,035,90	
I2050 On 31/12/2050 Spot Bond			4.22000	114.13394	4.22500	114.00717			544,527,902,560,000.00	129,035,048,000	298,317,651,00	
Total I2050 SPOT									14,527,902,560,000.00	129,035,048,000	298,317,651,00	
Total For I2050									14,527,902,560,000.00	129,035,048,000	298,317,651,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL101 On 24/05/2022 Spot Bond			5.93000	5.93000	5.93000	101.79224				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.51985				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.80000	312.83166	2.80000	312.78303				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.28348				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.78743				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.42888				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.51094				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.81494				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.17669				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.73316				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.37540				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.14403				0.00	0	
Total IBL133 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 IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.83030				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.26202				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.87177				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.44035				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.38271				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.23613				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.36561				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.21093				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.02180				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.18276				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.19030				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.27026				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.61563				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.58446				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.60441				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.40927				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.52614				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.39166				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.85600				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.77458				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.25036				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.26044				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL177 On 19/07/2024 Spot Bond					0.00000	100.66880				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.69307				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.19499				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.20167				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	99.98702				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.98655				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.84854				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.76102				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.52190				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.43766				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.39972				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.09832				0.00	0	
Total IBL200 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IBL200									0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.10164			0.00	0	
Total IBL201 SPOT									0.00	0	
Total For IBL201									0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.97999			0.00	0	
Total IBL202 SPOT									0.00	0	
Total For IBL202									0.00	0	
IBL203 On 09/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		039,400,000,000,000.00	30,394,000,000	20,000,000,00	
Total IBL203 SPOT								39,400,000,000,000.00	30,394,000,000	20,000,000,00	
Total For IBL203								39,400,000,000,000.00	30,394,000,000	20,000,000,00	
IBL204 On 09/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	25,000,000,000	25,000,000,00	
Total IBL204 SPOT								500,000,000,000,000.00	25,000,000,000	25,000,000,00	
Total For IBL204								500,000,000,000,000.00	25,000,000,000	25,000,000,00	
IBL205 On 09/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	200,000,000,000	100,000,000,00	
Total IBL205 SPOT								000,000,000,000,000.00	200,000,000,000	100,000,000,00	
Total For IBL205								000,000,000,000,000.00	200,000,000,000	100,000,000,00	
IBL206 On 09/12/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total IBL206 SPOT								0.00	0		
Total For IBL206								0.00	0		
IBL36 On 31/01/2022 Spot Bond			1.63000	1.63000	1.63000	176.67675		0.00	0		
Total IBL36 SPOT								0.00	0		
Total For IBL36								0.00	0		
IBL60 On 17/02/2024 Spot Bond			6.63500	110.44467	6.63500	110.42508		0.00	0		
Total IBL60 SPOT								0.00	0		
Total For IBL60								0.00	0		
IBL67 On 31/01/2022 Spot Bond			1.90000	176.63079	1.90000	176.60767		0.00	0		
Total IBL67 SPOT								0.00	0		
Total For IBL67								0.00	0		
IBL78 On 25/11/2022 Spot Bond			5.00500	105.06228	5.00500	105.04793		0.00	0		
Total IBL78 SPOT								0.00	0		
Total For IBL78								0.00	0		
IBL98 On 03/10/2023 Spot Bond					0.00000	102.20087		0.00	0		
Total IBL98 SPOT								0.00	0		
Total For IBL98								0.00	0		
IDCG06 On 24/11/2024 Spot Bond			8.81000	102.30337	8.81000	102.27901		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG06 On 13/05/2030 Spot Bond			10.25500	106.48675	10.25500	106.66617				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.40500	105.59781	9.40500	105.57115				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.91670				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.42341				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.01205				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.43518				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	99.94655				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.70341				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.85208				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.55076				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.69682				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.24393				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.13500	101.52996	8.13500	101.50784				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.53790				0.00	420,000,000	140,000,000
Total INLV01 SPOT										0.00	420,000,000	140,000,000
Total For INLV01										0.00	420,000,000	140,000,000
INLV05 On 22/03/2023 Spot Bond					0.00000	104.86168				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.38490				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	96.99707				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	102.07026				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.93322				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.06416				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.26798				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.14833				0.00	0	
Total IPF18 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 IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.16965				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	101.13956				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.07691				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.47987				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.79706				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.41980				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.42771				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.05336				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.65429				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.03447				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	99.94167				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC36 On 10/02/2022 Spot Bond					0.00000	100.33433				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPFC36 SPOT										0.00	0	
Total For IPFC36										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.26013				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.97938	2.75000	100.97181				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.38500	185.79498	5.38500	185.75317				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.42381				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.05000	3.05000	3.05000	176.31407				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.77518				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.65900	176.44052	2.65900	176.41378				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	103.01940				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	105.01551				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.28500	186.84334	5.28500	186.80180				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.38325				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.19784				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.41041				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.48881				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	101.12001				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	99.94221				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	99.94221				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.06320				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.43534				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	99.87765				0.00	0	
Total IVC163 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 IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.01528				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.07624				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.95221				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.36021				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	101.54833				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	101.39937				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	103.47377	7.40000	103.45324				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.60418				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.31528				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	99.91237				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.58032	7.23000	102.56053				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	100.99322				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.41584				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.18889				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.06178	7.45000	102.04116				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	99.98181				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	110.71205	3.91012	104.49225				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.68073				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.26044				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.13645				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.52500	6.52500	6.52500	99.77173				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC207 On 17/02/2022 Spot Bond					0.00000	100.16918				0.00	0	
Total IVC207 SPOT										0.00	0	
Total For IVC207										0.00	0	
IVC208 On 07/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000.00
Total IVC208 SPOT										0.00	0	30,000,000.00
Total For IVC208										0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ069 On 09/12/2021 Spot Bond			4.20000	4.20000	4.20000	99.96549				0.00	0	
Total IVZ069 SPOT										0.00	0	
Total For IVZ069										0.00	0	
IVZ070 On 15/12/2021 Spot Bond			4.20000	4.20000	4.20000	99.89655				0.00	0	
Total IVZ070 SPOT										0.00	0	
Total For IVZ070										0.00	0	
IVZ071 On 06/01/2022 Spot Bond			4.25000	4.25000	4.25000	99.64034				0.00	0	
Total IVZ071 SPOT										0.00	0	
Total For IVZ071										0.00	0	
IVZ072 On 13/01/2022 Spot Bond			4.25000	4.25000	4.25000	99.55948				0.00	0	
Total IVZ072 SPOT										0.00	0	
Total For IVZ072										0.00	0	
IVZ073 On 27/01/2022 Spot Bond			4.25000	4.25000	4.25000	99.39816				0.00	0	
Total IVZ073 SPOT										0.00	0	
Total For IVZ073										0.00	0	
IVZ074 On 03/02/2022 Spot Bond			4.30000	4.30000	4.30000	99.30973				0.00	0	
Total IVZ074 SPOT										0.00	0	
Total For IVZ074										0.00	0	
IVZ077 On 24/02/2022 Spot Bond			4.30000	4.30000	4.30000	99.06633				0.00	0	
Total IVZ077 SPOT										0.00	0	
Total For IVZ077										0.00	0	
IVZ078 On 03/03/2022 Spot Bond			4.30000	4.30000	4.30000	98.98547				0.00	0	
Total IVZ078 SPOT										0.00	0	
Total For IVZ078										0.00	0	
IVZ079 On 10/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ079 SPOT										0.00	0	
Total For IVZ079										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.51727				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.69813				0.00	0	
Total KAP012 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 KAP012										0.00	0	
KAP01: On 24/05/2022 Spot Bond					0.00000	100.33226				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP01: On 19/07/2024 Spot Bond					0.00000	100.72785				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01: On 01/11/2024 Spot Bond					0.00000	99.99784				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01: On 29/04/2022 Spot Bond					0.00000	100.81857				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP01: On 19/10/2023 Spot Bond					0.00000	100.79732				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP01: On 14/04/2024 Spot Bond					0.00000	100.97095				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP01: On 28/07/2024 Spot Bond					0.00000	100.62137				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02: On 15/12/2025 Spot Bond					0.00000	99.91017				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02: On 15/09/2026 Spot Bond					0.00000	99.90983				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.43477				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.88500	122.27948	8.88500	122.25012				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	99.94708				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.42500	104.81357	6.42500	104.79535				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.85207				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.78743				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.27159				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.74150				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.97991				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.61797				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.97344				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.25801				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.26492				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06:On 07/06/2022 Spot Bond					0.00000	100.18535				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	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
MBF06: On 30/09/2022 Spot Bond					0.00000	101.13033				0.00	1,480,000,000	740,000,000
Total MBF065 SPOT										0.00	1,480,000,000	740,000,000
Total For MBF065										0.00	1,480,000,000	740,000,000
MBF06: On 17/11/2023 Spot Bond					0.00000	100.25111				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.12023				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.45676				0.00	340,000,000	170,000,000
Total MBF070 SPOT										0.00	340,000,000	170,000,000
Total For MBF070										0.00	340,000,000	170,000,000
MBF07: On 17/09/2024 Spot Bond					0.00000	99.89935				0.00	4,460,000,000	
Total MBF071 SPOT										0.00	4,460,000,000	
Total For MBF071										0.00	4,460,000,000	
MBP03: On 02/11/2022 Spot Bond					0.00000	100.96133				0.00	360,000,000	180,000,000
Total MBP038 SPOT										0.00	360,000,000	180,000,000
Total For MBP038										0.00	360,000,000	180,000,000
MBP04: On 23/02/2023 Spot Bond					0.00000	100.22682				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.55884				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.37155				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.31617				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.18117				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond					0.00000	100.94352				0.00	0	
Total MBP048 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 MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.96348				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.40275				0.00	1,820,000,000	490,000,000
Total MBP050 SPOT										0.00	1,820,000,000	490,000,000
Total For MBP050										0.00	1,820,000,000	490,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.19678				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.92959				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.13500	8.13500	8.13500	113.51451				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.94400	106.72432	5.94400	106.70734				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.94385				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.94871				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.87864				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.78500	102.00856	8.78500	101.98461				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	100.99110				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.03500	95.85682	9.03500	96.41833				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.57606				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.51461				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.54643				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.77898				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	100.68950				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.43371				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.40436				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.03194				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.59283				0.00	0	400,000,00
Total MTN17 SPOT										0.00	0	400,000,00
Total For MTN17										0.00	0	400,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	98.46953				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.02876				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN20 On 07/09/2026 Spot Bond					0.00000	99.95116				0.00	0	340,000,00
Total MTN20 SPOT										0.00	0	340,000,00
Total For MTN20										0.00	0	340,000,00
MTN21 On 29/06/2023 Spot Bond					0.00000	103.20048				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.67120				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.73000	101.42515	8.73000	101.40160				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.72681				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.47633				0.00	600,000,000	300,000,00
Total MTN25 SPOT										0.00	600,000,000	300,000,00
Total For MTN25										0.00	600,000,000	300,000,00
MTN26 On 29/06/2026 Spot Bond					0.00000	102.08735				0.00	0	1,940,000,00
Total MTN26 SPOT										0.00	0	1,940,000,00
Total For MTN26										0.00	0	1,940,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	101.97129				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	99.91630				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.12559				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.52261				0.00	761,534,800	1,880,767,40
Total MTN30 SPOT										0.00	761,534,800	1,880,767,40
Total For MTN30										0.00	761,534,800	1,880,767,40
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.90761				0.00	0	
Total MTNC24 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 MTNC24										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	100.26900				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.28740				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR On 22/02/2024 Spot Bond					0.00000	100.28733				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR On 22/11/2024 Spot Bond					0.00000	100.24113				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	101.66676				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.26564				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.63751				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	105.17455				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	101.09710				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.41869				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.69204				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.94342				0.00	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 N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.29000	102.24750	6.29000	102.23001				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.51500	109.00782	6.51500	108.98882				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.66500	106.81859	9.66500	106.79120				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.65478				0.00	0	75,000,00
Total NBG01G SPOT										0.00	0	75,000,00
Total For NBG01G										0.00	0	75,000,00
NBG02 On 30/04/2024 Spot Bond					0.00000	100.65327				0.00	0	183,000,00
Total NBG02G SPOT										0.00	0	183,000,00
Total For NBG02G										0.00	0	183,000,00
NBG03 On 30/04/2026 Spot Bond					0.00000	100.55529				0.00	0	42,000,00
Total NBG03G SPOT										0.00	0	42,000,00
Total For NBG03G										0.00	0	42,000,00
NBG04 On 25/10/2022 Spot Bond					0.00000	100.61081				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.59262				0.00	0	135,000,00
Total NBG05G SPOT										0.00	0	135,000,00
Total For NBG05G										0.00	0	135,000,00
NBG06 On 29/07/2028 Spot Bond					0.00000	100.54851				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.08000	109.82843	6.08000	109.81026				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK15/ On 11/02/2022 Spot Bond			5.38000	103.43451	5.38000	103.41940				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			7.24700	109.17904	7.24700	109.15792				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/ On 22/04/2026 Spot Bond			8.28500	107.31629	8.28500	107.29236				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19/ On 01/06/2022 Spot Bond			5.91000	101.96381	5.91000	101.94776				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			7.38000	111.43632	7.38000	111.41414				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/ On 21/07/2027 Spot Bond			8.61000	112.92759	8.61000	112.90172				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.00500	105.18222	5.00500	105.16786				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			7.33300	111.90766	7.33300	111.88541				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.31000	112.73911	8.31000	112.71375				0.00	0	1,000,000.00
Total NBK24A SPOT										0.00	0	1,000,000.00
Total For NBK24A										0.00	0	1,000,000.00
NBK24I On 11/02/2022 Spot Bond					0.00000	100.37745				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/ On 17/02/2023 Spot Bond			5.58500	5.58500	5.58500	109.05141				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.47278				0.00	0	
Total NBK25B 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 NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	39.72729	100.00000	39.63840				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.26412				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.98500	112.49804	7.98500	112.47371				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.63500	110.31117	5.63500	110.29451				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.81000	114.05253	7.81000	114.02879				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.86500	110.49610	5.86500	110.47874				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.58500	107.65098	5.58500	107.63460				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.46106				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.89129				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.30469				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.46000	10.46000	10.46000	75.05099				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.39287				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.43022				0.00	0	240,000,00
Total NBK42B SPOT										0.00	0	240,000,00
Total For NBK42B										0.00	0	240,000,00
NBK43I On 20/02/2024 Spot Bond					0.00000	101.77941				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.90486				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.30174				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.66129				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.02226				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.29218				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.27155				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.85891				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.79161				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.91489				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.54561				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.48407				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.62287				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.94305				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.39105				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.58406				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.32295				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.66817				0.00	2,640,000,000	1,320,000,000
Total NBKB62 SPOT										0.00	2,640,000,000	1,320,000,000
Total For NBKB62										0.00	2,640,000,000	1,320,000,000
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.77146				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.24377				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.63000	104.41560	9.63000	104.38848				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.23282				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.66500	103.96695	9.66500	103.93984				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.24377				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.26114				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.28301				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	99.89545				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	99.89545				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.23926				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.38740				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.34003				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	103.36639				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL05 On 26/07/2023 Spot Bond					0.00000	102.55690				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.23205				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.15355				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	107.16437				0.00	0	500,000,0€
Total NGL08 SPOT										0.00	0	500,000,0€
Total For NGL08										0.00	0	500,000,0€
NGL09 On 19/06/2026 Spot Bond					0.00000	102.45666				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.69911				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	104.20897				0.00	0	300,000,0€
Total NGLT1B SPOT										0.00	0	300,000,0€
Total For NGLT1B										0.00	0	300,000,0€
NGT10 On 25/03/2024 Spot Bond					0.00000	104.66730				0.00	0	400,000,0€
Total NGT103 SPOT										0.00	0	400,000,0€
Total For NGT103										0.00	0	400,000,0€
NGT10 On 15/01/2025 Spot Bond					0.00000	105.31686				0.00	0	749,000,0€
Total NGT104 SPOT										0.00	0	749,000,0€
Total For NGT104										0.00	0	749,000,0€
NGT10 On 22/05/2025 Spot Bond					0.00000	103.18337				0.00	0	600,000,0€
Total NGT105 SPOT										0.00	0	600,000,0€
Total For NGT105										0.00	0	600,000,0€
NGT10 On 05/08/2025 Spot Bond					0.00000	103.54798				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.91266				0.00	0	
Total NGT107 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 NGT107										0.00	0	
NGT10: On 08/09/2026 Spot Bond					0.00000	104.28282				0.00	0	800,000,00
Total NGT108 SPOT										0.00	0	800,000,00
Total For NGT108										0.00	0	800,000,00
NGT10: On 04/11/2026 Spot Bond					0.00000	100.72706				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.07863				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.83026				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.73662				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.38413				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	99.93504				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	99.92482				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.58218				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.02298				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.63040				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.87996				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.28550				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.09000	5.09000	5.09000	215.01493				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.99500	3.99500	3.99500	200.95490				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.61000	3.61000	3.61000	151.28524				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.97500	3.97500	3.97500	109.88161				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.98000	4.98000	4.98000	111.54362				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.71500	3.71500	3.71500	150.81204				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	201.90444	3.45000	201.86949				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.51500	3.51500	3.51500	151.71489				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.64000	3.64000	3.64000	205.06213				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB15 On 31/03/2028 Spot Bond			3.78500	203.41008	3.78500	203.37306				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.09500	109.97220	5.09500	109.94847				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	102.49774				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.34935				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.42997				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	136.01983				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.30664				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.43496				0.00	0	175,000,0€
Total NN023 SPOT										0.00	0	175,000,0€
Total For NN023										0.00	0	175,000,0€
NN026 On 21/11/2025 Spot Bond					0.00000	100.86563				0.00	0	78,000,0€
Total NN026 SPOT										0.00	0	78,000,0€
Total For NN026										0.00	0	78,000,0€
NN03 On 23/11/2023 Spot Bond					0.00000	100.25329				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.50933				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.60137				0.00	0	
Total NN036 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 NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	126.36060				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.87795				0.00	0	242,000,00
Total NN039 SPOT										0.00	0	242,000,00
Total For NN039										0.00	0	242,000,00
NN04 On 22/02/2024 Spot Bond					0.00000	100.27354				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.22732				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	153.02137				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.41102				0.00	0	188,000,00
Total NN046 SPOT										0.00	0	188,000,00
Total For NN046										0.00	0	188,000,00
NN048 On 03/03/2023 Spot Bond					0.00000	152.80000				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	152.87405				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.94047				0.00	0	48,000,00
Total NN05 SPOT										0.00	0	48,000,00
Total For NN05										0.00	0	48,000,00
NN051 On 03/03/2023 Spot Bond					0.00000	130.73639				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.58304				0.00	0	248,000,00
Total NN054 SPOT										0.00	0	248,000,00
Total For NN054										0.00	0	248,000,00
NN057 On 26/08/2025 Spot Bond					0.00000	93.28087				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.78559				0.00	0	140,000,00
Total NN058 SPOT										0.00	0	140,000,00
Total For NN058										0.00	0	140,000,00
NN06 On 12/03/2026 Spot Bond					0.00000	99.93726				0.00	0	48,000,00
Total NN06 SPOT										0.00	0	48,000,00
Total For NN06										0.00	0	48,000,00
NN075 On 18/03/2024 Spot Bond					0.00000	99.67739				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.03849				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.71997				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.37657				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.25702				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	99.82604				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.02625				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	99.92524				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	99.82604				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN114 On 13/10/2022 Spot Bond					0.00000	100.83944				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.11709				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.96155				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.92685				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	102.33680				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	131.96000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	128.12000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	134.21000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	132.57000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	131.48170				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	118.54114				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	92.07817				0.00	0	
Total NNF025 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 NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	116.87847				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03: On 01/08/2022 Spot Bond					0.00000	118.54114				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03: On 29/12/2021 Spot Bond					0.00000	100.94850				0.00	0	
Total NNF039 SPOT										0.00	0	
Total For NNF039										0.00	0	
NNF04: On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	93.98462				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	104.15975				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04: On 05/05/2022 Spot Bond					0.00000	100.40290				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05: On 22/02/2022 Spot Bond					0.00000	95.34855				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05: On 08/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF055 SPOT										0.00	0	
Total For NNF055										0.00	0	
NNF05: On 13/12/2021 Spot Bond					0.00000	101.09763				0.00	0	
Total NNF056 SPOT										0.00	0	
Total For NNF056										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	101.05788				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	101.05438				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF058 On 22/03/2022 Spot Bond					0.00000	101.05438				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF059 On 12/09/2024 Spot Bond					0.00000	103.16256				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 28/03/2022 Spot Bond					0.00000	100.98841				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF060 On 29/12/2021 Spot Bond					0.00000	100.96808				0.00	0	
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF061 On 29/12/2021 Spot Bond					0.00000	100.97775				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	
NNF062 On 04/01/2022 Spot Bond					0.00000	101.15390				0.00	0	
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	
NNF063 On 13/01/2022 Spot Bond					0.00000	100.77504				0.00	0	
Total NNF064 SPOT										0.00	0	
Total For NNF064										0.00	0	
NNF064 On 13/01/2022 Spot Bond					0.00000	100.77504				0.00	0	
Total NNF065 SPOT										0.00	0	
Total For NNF065										0.00	0	
NNF065 On 31/10/2022 Spot Bond					0.00000	100.62792				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF066 On 14/02/2022 Spot Bond					0.00000	100.36417				0.00	0	
Total NNF067 SPOT										0.00	0	
Total For NNF067										0.00	0	
NNF067 On 17/02/2022 Spot Bond					0.00000	100.29251				0.00	0	
Total NNF068 SPOT										0.00	0	
Total For NNF068										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF069 On 18/02/2022 Spot Bond					0.00000	100.28094				0.00	0	
Total NNF069 SPOT										0.00	0	
Total For NNF069										0.00	0	
NNF070 On 22/02/2022 Spot Bond					0.00000	100.23753				0.00	0	
Total NNF070 SPOT										0.00	0	
Total For NNF070										0.00	0	
NNF071 On 22/02/2022 Spot Bond					0.00000	100.23753				0.00	0	
Total NNF071 SPOT										0.00	0	
Total For NNF071										0.00	0	
NNF072 On 23/02/2022 Spot Bond					0.00000	100.22356				0.00	0	
Total NNF072 SPOT										0.00	0	
Total For NNF072										0.00	0	
NNF073 On 22/02/2022 Spot Bond					0.00000	100.23753				0.00	0	
Total NNF073 SPOT										0.00	0	
Total For NNF073										0.00	0	
NNF074 On 26/05/2022 Spot Bond					0.00000	100.18367				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF075 On 28/02/2022 Spot Bond					0.00000	100.13110				0.00	0	
Total NNF075 SPOT										0.00	0	
Total For NNF075										0.00	0	
NNF076 On 28/02/2022 Spot Bond					0.00000	100.13110				0.00	0	
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	130.44917				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A24 On 22/05/2052 Spot Bond					0.00000	85.05525				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A25 On 22/05/2022 Spot Bond					0.00000	100.26627				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A27 On 22/05/2023 Spot Bond					0.00000	100.26682				0.00	0	
Total NQ1A27 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 NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.24307				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.19969				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	110.65439				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.28525				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2022 Spot Bond					0.00000	100.27364				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	100.22026				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1: On 22/05/2052 Spot Bond					0.00000	112.68338				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D: On 22/05/2052 Spot Bond					0.00000	100.22711				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			6.58500	106.15427	6.58500	106.13526				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			3.01000	199.38046	3.01000	199.34832				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			10.18500	110.46123	10.18500	110.43108			96,539,541,000.00	9,478,600	535,426,000	
Total NRA028 SPOT									96,539,541,000.00	9,478,600	535,426,000	
Total For NRA028									96,539,541,000.00	9,478,600	535,426,000	
NRA02: On 30/11/2028 Spot Bond			100.00000	12.83333	100.00000	12.80477			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.25059				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.64893				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.32582				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.94597				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	99.94513				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	99.85072				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	99.98521				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.53467				0.00	0	19,000,000.00
Total NTC32 SPOT										0.00	0	19,000,000.00
Total For NTC32										0.00	0	19,000,000.00
NTCG0 On 19/03/2023 Spot Bond					0.00000	99.83877				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.05759				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			5.87500	103.51057	5.87500	103.49417				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.92800	111.03459	7.92800	111.01075				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.10000	106.11034	6.10000	106.09273				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.34000	112.24467	8.34000	112.21935				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	99.87519				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.71553				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.09963				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.25050				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.25388				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.21838				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.85399				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.15929				0.00	0	
Total PMM51 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 PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.16199				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.96485				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.26490				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.29711				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.30171				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.30631				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.87500	115.65995	7.88500	115.59195			043,578,314,750,000.00	2,037,279,786,000	2,435,251,112,00	
Total R186 SPOT									13,578,314,750,000.00	037,279,786,000	435,251,112,00	
Total For R186									13,578,314,750,000.00	037,279,786,000	435,251,112,00	
R197 On 07/12/2023 Spot Bond			1.68000	319.53999	1.73000	319.19624			62,064,459,744,000.00	36,943,130,800	96,749,406,10	
Total R197 SPOT									2,064,459,744,000.00	36,943,130,800	96,749,406,10	
Total For R197									2,064,459,744,000.00	36,943,130,800	96,749,406,10	
R202 On 07/12/2033 Spot Bond			4.03000	237.99945	4.09000	236.58084			438,206,241,200,000.00	108,736,040,000	310,128,472,20	
Total R202 SPOT									18,206,241,200,000.00	108,736,040,000	310,128,472,20	
Total For R202									18,206,241,200,000.00	108,736,040,000	310,128,472,20	
R2023 On 28/02/2023 Spot Bond			4.92000	105.46495	4.91500	105.45682			610,997,053,552,000.00	1,140,446,555,600	811,027,048,60	
Total R2023 SPOT									10,997,053,552,000.00	140,446,555,600	811,027,048,60	
Total For R2023									10,997,053,552,000.00	140,446,555,600	811,027,048,60	
R2030 On 31/01/2030 Spot Bond			9.46000	94.68932	9.47000	94.61260			911,218,531,170,000.00	3,373,278,914,500	2,542,589,880,70	
Total R2030 SPOT									11,218,531,170,000.00	373,278,914,500	542,589,880,70	
Total For R2030									11,218,531,170,000.00	373,278,914,500	542,589,880,70	
R2032 On 31/03/2032 Spot Bond			9.92000	90.95816	9.95500	90.72762			380,354,222,304,000.00	1,550,438,933,700	1,667,014,450,70	

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 R2032 SPOT									10,354,222,304,000.00	550,438,933,700	567,014,450,78
Total For R2032									10,354,222,304,000.00	550,438,933,700	567,014,450,78
R2035 On 28/02/2035 Spot Bond			10.41500	91.52481	10.46000	91.20586			981,526,944,080,000.00	1,918,533,552,000	1,494,487,862,50
Total R2035 SPOT									11,526,944,080,000.00	918,533,552,000	494,487,862,50
Total For R2035									11,526,944,080,000.00	918,533,552,000	494,487,862,50
R2037 On 31/01/2037 Spot Bond			10.56000	87.62596	10.61500	87.23902			035,448,196,960,000.00	1,045,023,503,500	939,958,827,30
Total R2037 SPOT									15,448,196,960,000.00	045,023,503,500	939,958,827,30
Total For R2037									15,448,196,960,000.00	045,023,503,500	939,958,827,30
R2040 On 31/01/2040 Spot Bond			10.65000	90.07003	10.70000	89.68901			069,434,292,625,000.00	1,321,073,642,500	1,026,413,549,70
Total R2040 SPOT									19,434,292,625,000.00	321,073,642,500	026,413,549,70
Total For R2040									19,434,292,625,000.00	321,073,642,500	026,413,549,70
R2044 On 31/01/2044 Spot Bond			10.67500	86.88578	10.73500	86.42561			938,580,802,817,500.00	1,024,691,410,100	1,603,071,047,70
Total R2044 SPOT									18,580,802,817,500.00	024,691,410,100	503,071,047,70
Total For R2044									18,580,802,817,500.00	024,691,410,100	503,071,047,70
R2048 On 28/02/2048 Spot Bond			10.62500	85.93519	10.67000	85.57291			717,641,529,625,000.00	1,867,542,732,200	1,010,837,090,90
Total R2048 SPOT									17,641,529,625,000.00	867,542,732,200	010,837,090,90
Total For R2048									17,641,529,625,000.00	867,542,732,200	010,837,090,90
R209 On 31/03/2036 Spot Bond			10.37500	70.79630	10.42000	70.52016			181,783,845,250,000.00	884,991,214,000	516,535,402,50
Total R209 SPOT									11,783,845,250,000.00	884,991,214,000	516,535,402,50
Total For R209									11,783,845,250,000.00	884,991,214,000	516,535,402,50
R210 On 31/03/2028 Spot Bond			3.21000	210.20097	3.28500	209.26543			382,733,769,840,000.00	119,231,704,000	150,259,511,60
Total R210 SPOT									12,733,769,840,000.00	119,231,704,000	150,259,511,60
Total For R210									12,733,769,840,000.00	119,231,704,000	150,259,511,60
R212 On 31/01/2022 Spot Bond			1.30000	176.78150	1.30000	176.76125			566,500,000,000,000.00	1,205,000,000,000	468,300,000,00
Total R212 SPOT									16,500,000,000,000.00	205,000,000,000	468,300,000,00
Total For R212									16,500,000,000,000.00	205,000,000,000	468,300,000,00
R213 On 28/02/2031 Spot Bond			9.72500	85.58542	9.75500	85.40274			271,637,917,400,000.00	747,726,264,000	898,579,282,20
Total R213 SPOT									11,637,917,400,000.00	747,726,264,000	398,579,282,20
Total For R213									11,637,917,400,000.00	747,726,264,000	398,579,282,20
R214 On 28/02/2041 Spot Bond			10.65000	68.12886	10.70500	67.78494			465,970,992,755,000.00	1,546,100,562,700	1,100,392,078,40
Total R214 SPOT									15,970,992,755,000.00	546,100,562,700	100,392,078,40
Total For R214									15,970,992,755,000.00	546,100,562,700	100,392,078,40
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.08318			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	

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 27/11/2022 Spot Bond					0.00000	100.34137				0.00	3,000,000,000	3,000,000,000
Total RDFB12 SPOT										0.00	3,000,000,000	3,000,000,000
Total For RDFB12										0.00	3,000,000,000	3,000,000,000
RDFB1: On 12/03/2023 Spot Bond					0.00000	99.53557				0.00	450,000,000	450,000,000
Total RDFB14 SPOT										0.00	450,000,000	450,000,000
Total For RDFB14										0.00	450,000,000	450,000,000
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.18684				0.00	0	0
Total RDFB15 SPOT										0.00	0	0
Total For RDFB15										0.00	0	0
RDFB1: On 11/02/2022 Spot Bond					0.00000	100.35844				0.00	0	0
Total RDFB16 SPOT										0.00	0	0
Total For RDFB16										0.00	0	0
RDFB1: On 11/02/2024 Spot Bond					0.00000	99.79460				0.00	0	0
Total RDFB17 SPOT										0.00	0	0
Total For RDFB17										0.00	0	0
RDFB1: On 11/02/2026 Spot Bond					0.00000	98.45230				0.00	0	0
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0
RDFB1: On 22/03/2022 Spot Bond					0.00000	101.15718				0.00	0	0
Total RDFB19 SPOT										0.00	0	0
Total For RDFB19										0.00	0	0
RDFB2: On 22/03/2024 Spot Bond					0.00000	101.11635				0.00	0	0
Total RDFB20 SPOT										0.00	0	0
Total For RDFB20										0.00	0	0
RDFB2: On 22/03/2026 Spot Bond					0.00000	101.16961				0.00	0	0
Total RDFB21 SPOT										0.00	0	0
Total For RDFB21										0.00	0	0
RDFB2: On 29/03/2024 Spot Bond					0.00000	101.03759				0.00	0	0
Total RDFB22 SPOT										0.00	0	0
Total For RDFB22										0.00	0	0
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.24371				0.00	4,000,000,000	4,000,000,000
Total RDFB23 SPOT										0.00	4,000,000,000	4,000,000,000
Total For RDFB23										0.00	4,000,000,000	4,000,000,000
RDFB2: On 22/08/2024 Spot Bond					0.00000	98.94397				0.00	0	0
Total RDFB24 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 RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.26058				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.67085				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.44521				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	101.29051				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.03603				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total RED161 SPOT										0.00	0	
Total For RED161										0.00	0	
RED16 On 07/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000.00	10,000,000,000	1,000,000,000	
Total RED162 SPOT									10,000,000,000,000.00	10,000,000,000	1,000,000,000	
Total For RED162									10,000,000,000,000.00	10,000,000,000	1,000,000,000	
RED30 On 17/11/2023 Spot Bond					0.00000	100.56645				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.01021				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.04107				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	99.81967				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.43619				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED704 On 17/04/2023 Spot Bond					0.00000	101.76190				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.86562				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.16711				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.73059				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.74711				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.44452				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.22598				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.59500	105.37935	6.59500	105.36067				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.01000	91.79972	12.01000	91.77047				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.05500	102.59476	11.05500	102.56460				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RWL26 On 30/06/2026 Spot Bond					0.00000	101.43726				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.16000	102.17091	10.16000	102.14324				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.07500	103.35145	5.07500	103.33741			406,000,000,000.00		80,000,000	40,000,000
Total SBK23 SPOT									406,000,000,000.00		80,000,000	40,000,000
Total For SBK23									406,000,000,000.00		80,000,000	40,000,000
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	100.50649				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.53356				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.69500	109.38518	7.69500	109.36236				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.93835				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.57500	110.22298	6.57500	110.20361				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.90500	101.42439	7.90500	101.40267				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.05500	107.52017	8.05500	107.49699				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.01500	109.92067	7.01500	109.89974				0.00	0	
Total SBS34 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 SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.07500	108.87355	7.07500	108.85298				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.92500	107.98761	8.92500	107.96198				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.52000	104.72206	5.52000	104.70631				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.49000	111.34813	7.49000	111.32551				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.17000	113.07229	8.17000	113.04727				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.78500	108.85069	5.78500	108.83382				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.37596				0.00	2,060,000,000	1,030,000,000
Total SBS47 SPOT										0.00	2,060,000,000	1,030,000,000
Total For SBS47										0.00	2,060,000,000	1,030,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	100.66795				0.00	0	20,000,000
Total SBS49 SPOT										0.00	0	20,000,000
Total For SBS49										0.00	0	20,000,000
SBS50 On 31/01/2022 Spot Bond			4.14500	104.11269	4.14500	104.10094				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.53500	6.53500	6.53500	109.84881				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.75493				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.58079				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.43634				0.00	780,000,000	390,000,000
Total SBS55 SPOT										0.00	780,000,000	390,000,000
Total For SBS55										0.00	780,000,000	390,000,000
SBS56 On 12/06/2022 Spot Bond			4.97000	101.91440	4.97000	101.90074				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.48930				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.65497				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.12215				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.15396				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.37429				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.61746				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.02281				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.23259				0.00	2,800,000,000	1,800,000,000
Total SBS66 SPOT										0.00	2,800,000,000	1,800,000,000
Total For SBS66										0.00	2,800,000,000	1,800,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	100.93849				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS68 On 21/11/2024 Spot Bond					0.00000	100.61340				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.10953				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.13000	316.82269	2.13000	316.77921				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.13000	5.13000	5.13000	214.20217				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.26812				0.00	510,000,000	170,000,000
Total SBSS01 SPOT										0.00	510,000,000	170,000,000
Total For SBSS01										0.00	510,000,000	170,000,000
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.27706				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.88924				0.00	340,000,000	
Total SBT101 SPOT										0.00	340,000,000	
Total For SBT101										0.00	340,000,000	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.31074				0.00	0	50,000,000
Total SBT102 SPOT										0.00	0	50,000,000
Total For SBT102										0.00	0	50,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	104.88945				0.00	0	200,000,000
Total SBT103 SPOT										0.00	0	200,000,000
Total For SBT103										0.00	0	200,000,000
SBT104 On 30/09/2025 Spot Bond					0.00000	105.70956				0.00	0	1,500,000,000
Total SBT104 SPOT										0.00	0	1,500,000,000
Total For SBT104										0.00	0	1,500,000,000
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	300,000,000
Total SBT105 SPOT										0.00	0	300,000,000
Total For SBT105										0.00	0	300,000,000
SBT106 On 31/12/2026 Spot Bond					0.00000	101.20341				0.00	0	15,900,000,000
Total SBT106 SPOT										0.00	0	15,900,000,000

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 SBT106										0.00	0	15,900,000.00
SBT201 On 13/02/2023 Spot Bond					0.00000	102.52114				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.58484				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.28500	107.74082	6.28500	107.72251				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.28615				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.13254				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	108.46684				0.00	0	20,000.00
Total SBT207 SPOT										0.00	0	20,000.00
Total For SBT207										0.00	0	20,000.00
SBT208 On 28/11/2025 Spot Bond					0.00000	102.49754				0.00	0	600,000.00
Total SBT208 SPOT										0.00	0	600,000.00
Total For SBT208										0.00	0	600,000.00
SBT209 On 29/06/2026 Spot Bond					0.00000	101.27315				0.00	0	200,000.00
Total SBT209 SPOT										0.00	0	200,000.00
Total For SBT209										0.00	0	200,000.00
SGI006 On 11/07/2022 Spot Bond					0.00000	100.72082				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.30198				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.31385				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.82500	99.03610	8.82500	100.59656				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.33021				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.41381				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.34324				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.33996				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.36603				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.33352				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.36603				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.35949				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.40505				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.34656				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.37904				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.37576				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.67500	108.30594	6.67500	108.28641				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.53568				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.14672				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.39511				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	100.54633				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.56778				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.23682				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.24233				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.16666				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	100.96123				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	99.88384				0.00	0	
Total SPG006 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 SPG006									0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.07250			0.00	0	
Total SPG007 SPOT									0.00	0	
Total For SPG007									0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	101.15431			0.00	0	
Total SPG008 SPOT									0.00	0	
Total For SPG008									0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	100.98968			0.00	0	
Total SPG009 SPOT									0.00	0	
Total For SPG009									0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.23563			0.00	0	
Total SPG010 SPOT									0.00	0	
Total For SPG010									0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.71259			0.00	0	600,000,00
Total SSA07 SPOT									0.00	0	600,000,00
Total For SSA07									0.00	0	600,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	101.04715			0.00	0	
Total SSA08 SPOT									0.00	0	
Total For SSA08									0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.27000	4.27000	4.27000	148.33988			0.00	0	
Total SSN011 SPOT									0.00	0	
Total For SSN011									0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.86000	115.72534	7.86000	115.70096			0.00	0	
Total SSN017 SPOT									0.00	0	
Total For SSN017									0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.24500	88.20331	9.24500	88.18129			0.00	0	
Total SSN021 SPOT									0.00	0	
Total For SSN021									0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.69440			0.00	0	
Total SSN029 SPOT									0.00	0	
Total For SSN029									0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.84843			0.00	0	
Total SSN040 SPOT									0.00	0	
Total For SSN040									0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.31500	107.50322	6.31500	107.48486			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.13000	109.49218	5.13000	109.46845				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.18849				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.58871				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.42080				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.76000	2.76000	2.76000	313.01980				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.64693				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.51714				0.00	0	110,000,00
Total SSN055 SPOT										0.00	0	110,000,00
Total For SSN055										0.00	0	110,000,00
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	100.82777				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.65500	3.65500	3.65500	151.08222				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.13000	5.13000	5.13000	109.46845				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	

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 31/03/2029 Spot Bond			4.52000	4.52000	4.52000	105.97229				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.46500	4.46500	4.46500	195.66088				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.16155				0.00	0	27,000,00
Total SSN068 SPOT										0.00	0	27,000,00
Total For SSN068										0.00	0	27,000,00
SSN06: On 28/05/2023 Spot Bond					0.00000	100.15857				0.00	0	27,000,00
Total SSN069 SPOT										0.00	0	27,000,00
Total For SSN069										0.00	0	27,000,00
SSN07: On 28/02/2022 Spot Bond					0.00000	100.15117				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.90932				0.00	0	20,000,00
Total SSN073 SPOT										0.00	0	20,000,00
Total For SSN073										0.00	0	20,000,00
SSN07: On 15/06/2023 Spot Bond					0.00000	99.91159				0.00	0	20,000,00
Total SSN074 SPOT										0.00	0	20,000,00
Total For SSN074										0.00	0	20,000,00
SSN07: On 15/06/2028 Spot Bond					0.00000	103.19866				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.87259				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	99.83375				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.86870				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.16535				0.00	0	
Total SSN081 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 SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	99.93550				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.49838				0.00	0	157,000,00
Total SSN083 SPOT										0.00	0	157,000,00
Total For SSN083										0.00	0	157,000,00
SSN08: On 07/12/2033 Spot Bond			4.96500	4.96500	4.96500	217.57868				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.09849				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.71148				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.10853				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.16019				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.03068				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.13500	91.20300	10.13500	91.17850				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.46983				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.51000	94.50694	4.51000	195.16243			3,030,720,000,000.00	672,000,000	224,000,00	
Total SSN104 SPOT									3,030,720,000,000.00	672,000,000	224,000,00	
Total For SSN104									3,030,720,000,000.00	672,000,000	224,000,00	
SSN10: On 07/12/2033 Spot Bond			5.14500	89.13359	5.14500	213.89834			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	100.44832				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN106 On 10/02/2023 Spot Bond					0.00000	100.38067				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 31/03/2024 Spot Bond					0.00000	101.38125				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 11/12/2021 Spot Bond					0.00000	99.96604				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN120 On 31/08/2024 Spot Bond					0.00000	100.11685				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN121 On 22/02/2022 Spot Bond					0.00000	95.50483				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN123 On 15/12/2021 Spot Bond					0.00000	101.11723				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	
SSN128 On 21/12/2021 Spot Bond					0.00000	101.02551				0.00	0	
Total SSN129 SPOT										0.00	0	
Total For SSN129										0.00	0	
SSN129 On 21/12/2021 Spot Bond					0.00000	101.04709				0.00	0	
Total SSN130 SPOT										0.00	0	
Total For SSN130										0.00	0	
SSN130 On 22/03/2022 Spot Bond					0.00000	101.02120				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN131 On 04/01/2022 Spot Bond					0.00000	101.14701				0.00	0	
Total SSN132 SPOT										0.00	0	
Total For SSN132										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN13: On 03/01/2022 Spot Bond					0.00000	101.16228				0.00	0	
Total SSN133 SPOT										0.00	0	
Total For SSN133										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.83309				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 18/01/2022 Spot Bond					0.00000	100.97495				0.00	0	
Total SSN135 SPOT										0.00	0	
Total For SSN135										0.00	0	
SSN13: On 28/12/2021 Spot Bond					0.00000	100.74538				0.00	0	
Total SSN136 SPOT										0.00	0	
Total For SSN136										0.00	0	
SSN13: On 19/01/2022 Spot Bond					0.00000	100.70324				0.00	0	
Total SSN137 SPOT										0.00	0	
Total For SSN137										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.75426				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	100.86949				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	100.71038				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.52961				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	100.63807				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 18/02/2022 Spot Bond					0.00000	100.27806				0.00	0	
Total SSN143 SPOT										0.00	0	
Total For SSN143										0.00	0	
SSN14: On 18/02/2022 Spot Bond					0.00000	100.27519				0.00	0	
Total SSN144 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SSN144									0.00	0	
SSN14: On 28/02/2022 Spot Bond					0.00000	100.17762			0.00	0	
Total SSN145 SPOT									0.00	0	
Total For SSN145									0.00	0	
SST201 On 08/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		300,000,000,000,000.00	3,000,000,000	145,400,000,00	
Total SST201 SPOT								10,000,000,000,000.00	3,000,000,000	145,400,000,00	
Total For SST201								10,000,000,000,000.00	3,000,000,000	145,400,000,00	
SZ25 On 30/09/2025 Spot Bond			8.45500	103.47555	8.45500	103.45202		0.00	0		
Total SZ25 SPOT								0.00	0		
Total For SZ25								0.00	0		
T16OM On 21/08/2022 Spot Bond					0.00000	100.21651		0.00	0		
Total T16OM4 SPOT								0.00	0		
Total For T16OM4								0.00	0		
T17A11 On 21/02/2024 Spot Bond					0.00000	100.23817		0.00	0		
Total T17A11 SPOT								0.00	0		
Total For T17A11								0.00	0		
T17A12 On 21/02/2024 Spot Bond					0.00000	100.23725		0.00	0		
Total T17A12 SPOT								0.00	0		
Total For T17A12								0.00	0		
T17A21 On 21/02/2026 Spot Bond					0.00000	100.24859		0.00	0		
Total T17A21 SPOT								0.00	0		
Total For T17A21								0.00	0		
T17A22 On 21/02/2026 Spot Bond					0.00000	100.24400		0.00	0		
Total T17A22 SPOT								0.00	0		
Total For T17A22								0.00	0		
T17A31 On 21/02/2026 Spot Bond			7.21000	102.15946	7.21000	102.13980		0.00	0		
Total T17A31 SPOT								0.00	0		
Total For T17A31								0.00	0		
T17A32 On 21/02/2026 Spot Bond			7.72000	101.48183	7.72000	100.71004		0.00	0		
Total T17A32 SPOT								0.00	0		
Total For T17A32								0.00	0		
TFS14£ On 20/03/2022 Spot Bond					0.00000	101.34351		0.00	0		
Total TFS145 SPOT								0.00	0		
Total For TFS145								0.00	0		
TFS14£ On 12/10/2022 Spot Bond					0.00000	101.29615		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.34354				0.00	200,000,000	100,000,000
Total TFS154 SPOT										0.00	200,000,000	100,000,000
Total For TFS154										0.00	200,000,000	100,000,000
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.57791				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.00684				0.00	2,060,000,000	1,030,000,000
Total TFS157 SPOT										0.00	2,060,000,000	1,030,000,000
Total For TFS157										0.00	2,060,000,000	1,030,000,000
TFS15€ On 20/03/2022 Spot Bond					0.00000	101.11415				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.69372				0.00	200,000,000	100,000,000
Total TFS159 SPOT										0.00	200,000,000	100,000,000
Total For TFS159										0.00	200,000,000	100,000,000
TFS161 On 27/05/2022 Spot Bond					0.00000	100.26164				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.80063				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.75381				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.36462				0.00	300,000,000	150,000,000
Total TFS164 SPOT										0.00	300,000,000	150,000,000
Total For TFS164										0.00	300,000,000	150,000,000
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.61268				0.00	0	630,000,000
Total TFS165 SPOT										0.00	0	630,000,000
Total For TFS165										0.00	0	630,000,000
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.83787				0.00	220,000,000	1,110,000,000
Total TFS166 SPOT										0.00	220,000,000	1,110,000,000
Total For TFS166										0.00	220,000,000	1,110,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS167 On 27/09/2024 Spot Bond					0.00000	100.90356				0.00	1,940,000,000	970,000,000
Total TFS167 SPOT										0.00	1,940,000,000	970,000,000
Total For TFS167										0.00	1,940,000,000	970,000,000
TFS168 On 27/09/2026 Spot Bond					0.00000	100.95339				0.00	3,160,000,000	1,580,000,000
Total TFS168 SPOT										0.00	3,160,000,000	1,580,000,000
Total For TFS168										0.00	3,160,000,000	1,580,000,000
TFS169 On 30/11/2024 Spot Bond					0.00000	100.11829				0.00	0	0
Total TFS169 SPOT										0.00	0	0
Total For TFS169										0.00	0	0
TFS170 On 30/11/2026 Spot Bond					0.00000	100.12371				0.00	0	0
Total TFS170 SPOT										0.00	0	0
Total For TFS170										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.25161				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.47781				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A4 On 21/11/2022 Spot Bond					0.00000	100.19374				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.24697				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A6 On 21/11/2022 Spot Bond					0.00000	100.23683				0.00	0	0
Total TH15A6 SPOT										0.00	0	0
Total For TH15A6										0.00	0	0
TH15A7 On 21/11/2022 Spot Bond					0.00000	100.26818				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.44823				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.44823				0.00	0	0
Total TH15B2 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 TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.49021				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.28982				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.55850				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.27877				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.10095				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.62636				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.37667				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.34275				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.49471				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	102.53969	8.49000	102.51653				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.41487				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.25111				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.23958				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.24973				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	101.72760	5.76000	101.71190				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.25987				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.27645				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.27737				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.27415				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.29624				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.29026				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	100.37296				0.00	0	200,000,00
Total TH16D1 SPOT										0.00	0	200,000,00
Total For TH16D1										0.00	0	200,000,00
TH16D1 On 21/08/2024 Spot Bond					0.00000	100.41192				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D: On 21/08/2024 Spot Bond					0.00000	100.38901				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.26926				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.26238				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.28578				0.00	0	100,000,00
Total TH17C1 SPOT										0.00	0	100,000,00
Total For TH17C1										0.00	0	100,000,00
TH17C: On 21/02/2026 Spot Bond					0.00000	100.27523				0.00	0	200,000,00
Total TH17C2 SPOT										0.00	0	200,000,00
Total For TH17C2										0.00	0	200,000,00
TH17D: On 21/02/2026 Spot Bond					0.00000	100.37004				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.35313				0.00	0	400,000,00
Total TH17D2 SPOT										0.00	0	400,000,00
Total For TH17D2										0.00	0	400,000,00
TH17O On 21/02/2022 Spot Bond					0.00000	100.20891				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.21652				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.89895				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.01500	104.52368	6.01500	104.50658				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.66500	109.69276	6.66500	109.67289				0.00	0	
Total TL25 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 TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.89024				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.89460				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.35500	103.84962	8.35500	103.82626				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.23443				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.89457				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.17597				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.41559				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.53500	108.52978	6.53500	108.51050			12,641,317,070,000.00	1,934,402,000	1,134,504,90	
Total TN23 SPOT									12,641,317,070,000.00	1,934,402,000	1,134,504,90	
Total For TN23									12,641,317,070,000.00	1,934,402,000	1,134,504,90	
TN23/R On 06/11/2023 Spot Bond			100.00000	30.66890	100.00000	30.60028			0.00	0	0	
Total TN23/R2023 SPOT									0.00	0	0	
Total For TN23/R2023									0.00	0	0	
TN25 On 19/08/2025 Spot Bond			8.71000	105.34291	8.71000	105.31850			28,922,203,024,000.00	3,320,574,400	1,685,121,50	
Total TN25 SPOT									28,922,203,024,000.00	3,320,574,400	1,685,121,50	
Total For TN25									28,922,203,024,000.00	3,320,574,400	1,685,121,50	
TN25/R On 19/08/2025 Spot Bond			100.00000	16.71577	100.00000	16.67898			0.00	0	0	
Total TN25/R186 SPOT									0.00	0	0	
Total For TN25/R186									0.00	0	0	
TN27 On 14/11/2027 Spot Bond			9.75500	96.84488	9.75500	96.81941			32,363,400,659,000.00	3,317,621,800	18,583,121,80	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TN27 SPOT									12,363,400,659,000.00	3,317,621,800	18,583,121,800
Total For TN27									12,363,400,659,000.00	3,317,621,800	18,583,121,800
TN27/R On 14/11/2027 Spot Bond			100.00000	10.17801	100.00000	10.15524			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.02000	98.86832	11.02000	98.83919			26,448,000,000,000.00	2,400,000,000	1,200,000,000
Total TN30 SPOT									26,448,000,000,000.00	2,400,000,000	1,200,000,000
Total For TN30									26,448,000,000,000.00	2,400,000,000	1,200,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	117.38202	8.00000	117.35672			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			11.86500	93.47154	11.86500	93.44195			17,085,600,000,000.00	1,440,000,000	2,220,000,000
Total TN40 SPOT									17,085,600,000,000.00	1,440,000,000	2,220,000,000
Total For TN40									17,085,600,000,000.00	1,440,000,000	2,220,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.79953	10.75000	101.77025			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.12992			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.13427			0.00	0	
Total TR5A12 SPOT									0.00	0	
Total For TR5A12									0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.14293			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.14092			0.00	0	
Total TR5A22 SPOT									0.00	0	
Total For TR5A22									0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.12187	7.61000	103.57225			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.97019			0.00	0	
Total TR5OM1 SPOT									0.00	0	
Total For TR5OM1									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5OM On 20/12/2022 Spot Bond					0.00000	100.11776				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.65087				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.02500	103.31400	6.02500	103.29706				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.32026				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.42553				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.80661				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.80029				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.84357				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.31500	107.69526	6.31500	107.67687				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.80029				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.84357				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	101.35382	8.62000	101.33033				0.00	0	
Total TRA4A8 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 TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.69670				0.00	0	200,000,00
Total TRA4B1 SPOT										0.00	0	200,000,00
Total For TRA4B1										0.00	0	200,000,00
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.69033				0.00	0	300,000,00
Total TRA4B2 SPOT										0.00	0	300,000,00
Total For TRA4B2										0.00	0	300,000,00
TRA5B On 20/06/2026 Spot Bond					0.00000	101.29821				0.00	0	500,000,00
Total TRA5B1 SPOT										0.00	0	500,000,00
Total For TRA5B1										0.00	0	500,000,00
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.14767				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.65894				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.19783				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25f On 14/02/2022 Spot Bond					0.00000	99.13545				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond					0.00000	98.75211				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25f On 16/03/2022 Spot Bond					0.00000	98.66222				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25f On 11/05/2022 Spot Bond					0.00000	97.96945				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26f On 16/09/2022 Spot Bond					0.00000	96.07251				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.19492				0.00	0	400,000,00

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 TU1A11 SPOT										0.00	0	400,000,00
Total For TU1A11										0.00	0	400,000,00
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.75996				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.50535				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC38 On 07/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC385 SPOT										0.00	0	
Total For TWC385										0.00	0	
TWC38 On 14/12/2021 Spot Bond					0.00000	100.94241				0.00	0	
Total TWC386 SPOT										0.00	0	
Total For TWC386										0.00	0	
TWC38 On 10/01/2022 Spot Bond					0.00000	100.69729				0.00	0	
Total TWC387 SPOT										0.00	0	
Total For TWC387										0.00	0	
TWC38 On 17/01/2022 Spot Bond					0.00000	100.62950				0.00	0	
Total TWC388 SPOT										0.00	0	
Total For TWC388										0.00	0	
TWC38 On 24/01/2022 Spot Bond					0.00000	100.56205				0.00	0	
Total TWC389 SPOT										0.00	0	
Total For TWC389										0.00	0	
TWC39 On 31/01/2022 Spot Bond					0.00000	100.48133				0.00	0	
Total TWC390 SPOT										0.00	0	
Total For TWC390										0.00	0	
TWC39 On 04/02/2022 Spot Bond					0.00000	100.38872				0.00	0	
Total TWC391 SPOT										0.00	0	
Total For TWC391										0.00	0	
TWC39 On 18/02/2022 Spot Bond					0.00000	100.20260				0.00	0	
Total TWC392 SPOT										0.00	0	
Total For TWC392										0.00	0	
TWC39 On 25/02/2022 Spot Bond					0.00000	100.15493				0.00	0	
Total TWC393 SPOT										0.00	0	
Total For TWC393										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC39 On 04/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				950,000,000,000.00	9,500,000,000	32,700,000,00
Total TWC394 SPOT										950,000,000,000.00	9,500,000,000	32,700,000,00
Total For TWC394										950,000,000,000.00	9,500,000,000	32,700,000,00
UG26 On 09/03/2026 Spot Bond			10.18500	106.64038	10.18500	106.61111				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.31721				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.35951				0.00	0	700,000,00
Total UU1A02 SPOT										0.00	0	700,000,00
Total For UU1A02										0.00	0	700,000,00
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.37903				0.00	0	200,000,00
Total UU1B01 SPOT										0.00	0	200,000,00
Total For UU1B01										0.00	0	200,000,00
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.46349				0.00	0	100,000,00
Total UU1C01 SPOT										0.00	0	100,000,00
Total For UU1C01										0.00	0	100,000,00
VKE10 On 08/07/2022 Spot Bond					0.00000	100.90779				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.72042				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.20258				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.30891				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.32189				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.21249				0.00	1,240,000,000	370,000,00
Total VKE17 SPOT										0.00	1,240,000,000	370,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKE17										0.00	1,240,000,000	370,000,000
VKE18 On 27/08/2024 Spot Bond					0.00000	100.15938				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.26296				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										2.48e+017	941,219,799,500	957,408,838,280
Total for SPOT :										2.48e+017	941,219,799,500	957,408,838,280
Total Futures										2.476203661e+017	941,219,815,199	957,409,881,500
Total Options										0.000000000	0	126,400
Grand Total:										2.48e+017	941,219,815,199	957,410,007,980