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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/12/2021

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			11.46255	77.93041	11.48605	77.80874			0.00	0	26
ES33 On 05/05/2022 Bond Future			11.70075	75.09604	11.72510	74.97366			0.00	0	8
ES33 On 04/08/2022 Bond Future			11.94914	75.98720	11.97449	75.86359			0.00	0	
ES33 On 03/11/2022 Bond Future			12.20086	73.22487	12.22723	73.10012			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/02/2022 Bond Future			11.84643	76.95708	11.86394	76.85225			0.00	0	3,51
ES42 On 05/05/2022 Bond Future			12.06708	73.63010	12.08523	73.52474			0.00	0	1,19
ES42 On 04/08/2022 Bond Future			12.29075	74.50260	12.30963	74.39627			0.00	0	
ES42 On 03/11/2022 Bond Future			12.51795	71.24196	12.53760	71.13465			0.00	0	
Total ES42 Future									0.00	0	4,70
Total For ES42									0.00	0	4,70
I2025 On 03/02/2022 Bond Future			154.71359	154.71359	154.41935	154.41935			0.00	0	5,43
I2025 On 05/05/2022 Bond Future			156.58617	156.58617	156.28995	156.28995			0.00	0	16
I2025 On 04/08/2022 Bond Future			156.93207	156.93207	156.63294	156.63294			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			158.92852	158.92852	158.62629	158.62629			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			113.17672	113.17672	113.00760	113.00760			12,449,439.20	110	2,68
I2029	On	05/05/2022	Bond Future			113.34918	113.34918	113.17918	113.17918			0.00	0	18
I2029	On	04/08/2022	Bond Future			114.76615	114.76615	114.59450	114.59450			0.00	0	
I2029	On	03/11/2022	Bond Future			115.00294	115.00294	114.82981	114.82981			0.00	0	
Total I2029 Future												12,449,439.20	110	2,88
Total For I2029												12,449,439.20	110	2,88
I2033	On	03/02/2022	Bond Future			110.27881	110.27881	109.13413	109.13413			0.00	0	7,38
I2033	On	05/05/2022	Bond Future			110.33445	110.33445	109.17704	109.17704			0.00	0	2,11
I2033	On	04/08/2022	Bond Future			111.71369	111.71369	110.54229	110.54229			0.00	0	
I2033	On	03/11/2022	Bond Future			111.83106	111.83106	110.64536	110.64536			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			123.76037	123.76037	122.14000	122.14000			0.00	0	6,28
I2038	On	05/05/2022	Bond Future			125.25850	125.25850	123.61966	123.61966			0.00	0	6,1
I2038	On	04/08/2022	Bond Future			125.01141	125.01141	123.35270	123.35270			0.00	0	
I2038	On	03/11/2022	Bond Future			126.60192	126.60192	124.92268	124.92268			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			114.59621	114.59621	112.47392	112.47392			0.00	0	15,50
I2046	On	05/05/2022	Bond Future			114.10192	114.10192	111.95509	111.95509			0.00	0	1,1
I2046	On	04/08/2022	Bond Future			115.52844	115.52844	113.35520	113.35520			0.00	0	
I2046	On	03/11/2022	Bond Future			115.07643	115.07643	112.87622	112.87622			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			116.70583	116.70583	113.01452	113.01452			5,835,291.50	50	9,28
I2050	On	05/05/2022	Bond Future			118.11829	118.11829	114.38353	114.38353			0.00	0	3,1
I2050	On	04/08/2022	Bond Future			117.58190	117.58190	113.80098	113.80098			0.00	0	
I2050	On	03/11/2022	Bond Future			119.07792	119.07792	115.24951	115.24951			0.00	0	
Total I2050 Future												5,835,291.50	50	9,68
Total For I2050												5,835,291.50	50	9,68
R186	On	03/02/2022	Bond Future			7.96259	111.46540	8.01770	111.23331		5.66	39,235,820.80	352	58,8
R186	On	05/05/2022	Bond Future			8.18114	112.78695	8.23979	112.55345		5.64	0.00	0	4,5
R186	On	04/08/2022	Bond Future			8.41844	108.83596	8.48129	108.59989		5.66	0.00	0	
R186	On	03/11/2022	Bond Future			8.66303	110.24621	8.73047	110.00808		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												39,235,820.80	352	63,33
R186	On	03/02/2022	Bond Future	7.28	Call			113.80000	0.11380	135,020	5.44	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			3,272.07000	3.27207	3,061,200	5.44	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			118.24000	0.11824	140,160	5.45	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			3,232.95000	3.23295	3,022,780	5.45	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			122.73000	0.12273	145,360	5.45	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			3,193.89000	3.19389	2,984,430	5.45	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			454.45000	0.45445	408,360	5.99	0.00	0	4
R186	On	05/05/2022	Bond Future	8.31	Call			1,737.43000	1.73743	1,859,700	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,458.72000	1.45872	1,347,490	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			1,759.28000	1.75928	1,882,460	5.57	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,440.95000	1.44095	1,330,630	5.57	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,825.70000	1.82570	1,951,620	5.58	0.00	0	4
R186	On	05/05/2022	Bond Future	8.35	Put			1,388.61000	1.38861	1,281,030	5.58	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			926.14000	0.92614	1,008,120	5.34	0.00	0	4
R186	On	05/05/2022	Bond Future	7.88	Put			2,368.53000	2.36853	2,217,010	5.34	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,386.00000	1.38600	1,492,470	5.49	0.00	0	4
R186	On	05/05/2022	Bond Future	8.14	Put			1,783.67000	1.78367	1,656,640	5.49	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			1,715.72000	1.71572	1,837,070	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			1,476.65000	1.47665	1,364,500	5.56	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			95.89000	0.09589	108,890	5.33	0.00	0	3,6
R186	On	05/05/2022	Bond Future	6.73	Put			6,312.01000	6.31201	6,091,510	5.33	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			293.13000	0.29313	327,740	5.15	0.00	0	4
R186	On	05/05/2022	Bond Future	7.28	Put			4,194.58000	4.19458	3,995,690	5.15	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			423.27000	0.42327	470,340	5.09	0.00	0	3,6
R186	On	05/05/2022	Bond Future	8.64	Call			2,529.78000	2.52978	2,680,850	5.69	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			953.03000	0.95303	870,600	5.69	0.00	0	4,0
R186	On	05/05/2022	Bond Future	8.94	Call			3,372.33000	3.37233	3,545,560	5.84	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			632.42000	0.63242	572,150	5.84	0.00	0	4
R186	On	05/05/2022	Bond Future	9.18	Call			4,113.50000	4.11350	4,300,910	5.99	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			3,497.48000	3.49748	3,311,050	5.09	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Put			2,979.48000	2.97948	2,822,430	5.14	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,607.11000	2.60711	2,463,190	5.29	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			5,306.55000	5.30655	5,497,500	6.29	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			570.58000	0.57058	525,460	6.29	0.00	0	3,6
R186	On	04/08/2022	Bond Future	6.96	Call			190.43000	0.19043	212,420	4.91	0.00	0	3,6
R186	On	04/08/2022	Bond Future	6.96	Put			6,091.34000	6.09134	5,877,260	4.91	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			1,001.68000	1.00168	1,080,700	5.14	0.00	0	3,6
R186	On	04/08/2022	Bond Future	8.14	Call			1,296.53000	1.29653	1,389,450	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 Intern
R186	On	04/08/2022	Bond Future	8.14	Put		2,586.29000	2.58629	2,443,140	5.30	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,314.25000	1.31425	1,407,940	5.30	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		2,565.94000	2.56594	2,423,560	5.30	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call		1,279.27000	1.27927	1,371,420	5.29	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,955.58000	1.95558	2,064,970	5.39	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		2,594.30000	2.59430	2,465,560	5.39	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,920.38000	1.92038	2,028,580	5.39	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		2,630.18000	2.63018	2,500,250	5.39	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,937.73000	1.93773	2,046,530	5.39	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		2,611.98000	2.61198	2,482,650	5.39	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											39,235,820.80	352	88,02
R197	On	03/02/2022	Bond Future			322.07660	322.07660	321.95477	321.95477		0.00	0	1,07
R197	On	05/05/2022	Bond Future			325.97439	325.97439	325.85434	325.85434		0.00	0	2:
R197	On	04/08/2022	Bond Future			321.69014	321.69014	321.57040	321.57040		0.00	0	
R197	On	03/11/2022	Bond Future			325.78338	325.78338	325.66361	325.66361		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			241.00374	241.00374	239.79792	239.79792		12,291,190.74	51	7,65
R202	On	05/05/2022	Bond Future			243.92032	243.92032	242.70248	242.70248		0.00	0	4:
R202	On	04/08/2022	Bond Future			242.52938	242.52938	241.29758	241.29758		0.00	0	
R202	On	03/11/2022	Bond Future			245.61484	245.61484	244.36850	244.36850		0.00	0	
Total R202 Future											12,291,190.74	51	8,10
Total For R202											12,291,190.74	51	8,10
R2023	On	03/02/2022	Bond Future			5.01017	106.22440	4.99069	106.24461	1.30	0.00	0	16,32
R2023	On	05/05/2022	Bond Future			5.07448	103.57358	5.04744	103.59513	1.08	0.00	0	8:
R2023	On	04/08/2022	Bond Future			5.13944	104.81462	5.09905	104.83708	0.77	0.00	0	
R2023	On	03/11/2022	Bond Future			5.20453	102.24219	5.12994	102.26523	0.81	0.00	0	
Total R2023 Future											0.00	0	17,16
R2023	On	03/02/2022	Bond Future	5.06	Call		247.18000	0.24718	234,300	1.24	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		175.29000	0.17529	182,620	1.24	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		253.45000	0.25345	240,420	1.24	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		171.20000	0.17120	178,380	1.24	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call		259.98000	0.25998	246,790	1.25	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Put		167.36000	0.16736	174,380	1.25	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		44.05000	0.04405	45,980	1.23	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		1,033.71000	1.03371	1,014,060	1.23	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		43.42000	0.04342	45,320	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			1,040.93000	1.04093	1,021,250	1.23	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			42.80000	0.04280	44,670	1.23	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			1,026.49000	1.02649	1,006,870	1.23	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			608.73000	0.60873	591,070	0.82	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			93.40000	0.09340	98,200	0.82	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			613.22000	0.61322	595,510	0.82	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			92.39000	0.09239	97,140	0.82	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			617.73000	0.61773	599,980	0.83	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			91.39000	0.09139	96,100	0.83	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			173.58000	0.17358	180,830	0.82	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			519.78000	0.51978	504,050	0.82	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			174.91000	0.17491	182,220	0.82	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			522.17000	0.52217	506,420	0.82	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			174.24000	0.17424	181,530	0.82	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			524.58000	0.52458	508,790	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			9.57399	91.52890	9.60171	91.38537		9.08	27,184,083.30	297	83,48
R2030	On	05/05/2022	Bond Future			9.79041	92.61479	9.81927	92.47052		8.85	0.00	0	14,78
R2030	On	04/08/2022	Bond Future			10.02348	89.69732	10.05372	89.55163		8.79	0.00	0	
R2030	On	03/11/2022	Bond Future			10.24746	90.86744	10.27908	90.72045		8.57	0.00	0	
Total R2030 Future												27,184,083.30	297	98,28
R2030	On	03/02/2022	Bond Future	8.85	Put			4,136.89000	4.13689	4,003,470	8.27	0.00	0	
R2030	On	03/02/2022	Bond Future	9.80	Call			1,862.78000	1.86278	1,943,960	8.93	0.00	0	98
R2030	On	03/02/2022	Bond Future	9.80	Put			844.48000	0.84448	782,130	8.93	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Call			2,200.99000	2.20099	2,290,850	9.00	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Put			674.68000	0.67468	621,010	9.00	0.00	0	8,00
R2030	On	03/02/2022	Bond Future	10.85	Call			6,232.89000	6.23289	6,368,500	10.10	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			59.19000	0.05919	51,270	10.10	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.45	Call			898.35000	0.89835	947,480	8.59	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			1,687.40000	1.68740	1,593,000	8.59	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			1,264.89000	1.26489	1,327,790	8.73	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			1,273.74000	1.27374	1,193,110	8.73	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			1,798.37000	1.79837	1,877,760	8.91	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			882.12000	0.88212	817,980	8.91	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.40	Call			793.55000	0.79355	838,260	8.55	0.00	0	
R2030	On	03/02/2022	Bond Future	9.40	Put			1,844.57000	1.84457	1,745,750	8.55	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			855.50000	0.85550	902,850	8.57	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			1,749.22000	1.74922	1,653,040	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			876.76000	0.87676	925,000	8.58	0.00	0	
R2030 On 03/02/2022 Bond Future	9.44	Put			1,718.13000	1.71813	1,622,840	8.58	0.00	0	
R2030 On 03/02/2022 Bond Future	9.10	Call			330.41000	0.33041	352,360	8.30	0.00	0	
R2030 On 03/02/2022 Bond Future	9.10	Put			2,973.39000	2.97339	2,851,810	8.30	0.00	0	
R2030 On 03/02/2022 Bond Future	9.20	Call			454.57000	0.45457	483,230	8.38	0.00	0	98
R2030 On 03/02/2022 Bond Future	9.20	Put			2,563.03000	2.56303	2,448,160	8.38	0.00	0	
R2030 On 03/02/2022 Bond Future	9.35	Call			696.90000	0.69690	737,320	8.51	0.00	0	
R2030 On 03/02/2022 Bond Future	8.39	Call			22.53000	0.02253	24,200	8.41	0.00	0	10
R2030 On 03/02/2022 Bond Future	8.39	Put			6,575.02000	6.57502	6,433,160	8.41	0.00	0	
R2030 On 03/02/2022 Bond Future	8.80	Call			117.41000	0.11741	125,940	8.28	0.00	0	
R2030 On 03/02/2022 Bond Future	8.80	Put			4,387.57000	4.38757	4,252,570	8.28	0.00	0	
R2030 On 03/02/2022 Bond Future	8.85	Call			140.41000	0.14041	150,520	8.27	0.00	0	1,00
R2030 On 03/02/2022 Bond Future	9.35	Put			2,010.84000	2.01084	1,907,730	8.51	0.00	0	10
R2030 On 05/05/2022 Bond Future	10.19	Call			3,098.21000	3.09821	3,186,150	8.81	0.00	0	
R2030 On 05/05/2022 Bond Future	10.19	Put			1,270.75000	1.27075	1,214,420	8.81	0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Call			3,130.14000	3.13014	3,218,600	8.82	0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Put			1,254.05000	1.25405	1,198,240	8.82	0.00	0	20
R2030 On 05/05/2022 Bond Future	8.81	Call			385.01000	0.38501	403,850	8.25	0.00	0	20
R2030 On 05/05/2022 Bond Future	8.89	Call			447.13000	0.44713	468,590	8.23	0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.89	Put			5,243.94000	5.24394	5,121,130	8.23	0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Call			995.28000	0.99528	1,036,750	8.21	0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Put			3,378.13000	3.37813	3,275,330	8.21	0.00	0	1,00
R2030 On 05/05/2022 Bond Future	7.73	Call			30.52000	0.03052	32,360	8.40	0.00	0	20
R2030 On 05/05/2022 Bond Future	9.95	Put			1,725.75000	1.72575	1,656,550	8.66	0.00	0	1,00
R2030 On 05/05/2022 Bond Future	7.73	Put			11,277.97000	11.27797	11,135,540	8.40	0.00	0	
R2030 On 05/05/2022 Bond Future	8.14	Call			91.96000	0.09196	97,100	8.40	0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.14	Put			8,998.08000	8.99808	8,858,950	8.40	0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			194.91000	0.19491	205,150	8.34	0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.47	Put			7,265.81000	7.26581	7,131,780	8.34	0.00	0	
R2030 On 05/05/2022 Bond Future	8.81	Put			5,609.75000	5.60975	5,484,320	8.25	0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Call			3,162.22000	3.16222	3,251,190	8.83	0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Put			1,237.53000	1.23753	1,182,230	8.83	0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Call			6,251.22000	6.25122	6,371,920	9.64	0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			409.25000	0.40925	385,680	9.64	0.00	0	1,80
R2030 On 05/05/2022 Bond Future	9.95	Call			2,375.62000	2.37562	2,450,690	8.66	0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Put			5,706.30000	5.70630	5,588,820	8.16	0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			1,342.28000	1.34228	1,389,260	8.15	0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			3,858.93000	3.85893	3,760,220	8.15	0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			1,360.46000	1.36046	1,407,890	8.16	0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			3,827.27000	3.82727	3,729,010	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			212.47000	0.21247	222,570	8.21	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.56	Call			1,378.79000	1.37879	1,426,670	8.16	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			3,795.79000	3.79579	3,697,980	8.16	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			5,196.52000	5.19652	5,302,380	9.13	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			1,012.44000	1.01244	972,610	9.13	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call			704.75000	0.70475	732,960	8.16	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put			9,184.46000	9.18446	9,048,870	8.21	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,315.03000	3.31503	3,232,480	8.16	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			2,406.88000	2.40688	2,471,700	8.16	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			3,290.46000	3.29046	3,208,290	8.16	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			2,429.79000	2.42979	2,495,010	8.17	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,266.36000	3.26636	3,184,590	8.17	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call			2,384.41000	2.38441	2,448,850	8.16	0.00	0	
Total R2030 Option												0.00	0	24,82
Total For R2030												27,184,083.30	297	123,07
R2032	On	03/02/2022	Bond Future			10.03880	91.72956	10.05590	91.63057		9.91	44,855,754.84	489	112,83
R2032	On	05/05/2022	Bond Future			10.24303	88.67097	10.26069	88.57182		10.05	0.00	0	20,40
R2032	On	04/08/2022	Bond Future			10.45543	89.70850	10.47381	89.60843		9.51	0.00	0	
R2032	On	03/11/2022	Bond Future			10.66909	86.73329	10.68820	86.63246		9.77	0.00	0	
Total R2032 Future												44,855,754.84	489	133,24
R2032	On	03/02/2022	Bond Future	8.91	Call			22.22000	0.02222	22,830	8.81	0.00	0	13
R2032	On	03/02/2022	Bond Future	8.91	Put			6,995.54000	6.99554	6,897,160	8.81	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call			62.01000	0.06201	64,040	8.70	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.65	Call			3,694.65000	3.69465	3,769,080	10.08	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call			2,769.29000	2.76929	2,832,750	9.84	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Put			3,195.03000	3.19503	3,107,640	8.63	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Call			5,134.59000	5.13459	5,220,000	10.51	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			158.44000	0.15844	144,860	10.51	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call			6,031.54000	6.03154	6,121,180	10.82	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			99.38000	0.09938	90,030	10.82	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.35	Call			2,402.22000	2.40222	2,460,310	9.74	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			345.28000	0.34528	320,720	10.08	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call			3,740.67000	3.74067	3,815,560	10.09	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			336.39000	0.33639	312,290	10.09	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.90	Call			4,888.43000	4.88843	4,972,380	10.43	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put			180.48000	0.18048	165,440	10.43	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.81	Call			719.28000	0.71928	742,790	8.96	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			584.11000	0.58411	548,580	9.84	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Call			2,811.36000	2.81136	2,875,390	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	Open Interest
R2032	On	03/02/2022	Bond Future	10.45	Put			570.26000	0.57026	535,300	9.85	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.53	Call			3,155.44000	3.15544	3,223,890	9.94	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			468.72000	0.46872	438,180	9.94	0.00	0	2
R2032	On	03/02/2022	Bond Future	9.58	Call			336.02000	0.33602	348,030	8.65	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.35	Put			722.52000	0.72252	681,620	9.74	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.42	Call			2,685.98000	2.68598	2,748,280	9.82	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			612.79000	0.61279	576,100	9.82	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call			2,727.58000	2.72758	2,790,460	9.83	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			598.37000	0.59837	562,260	9.83	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			2,733.31000	2.73331	2,650,350	8.77	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			2,157.17000	2.15717	2,081,690	8.96	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.90	Call			924.07000	0.92407	953,020	9.08	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.90	Put			1,832.10000	1.83210	1,762,060	9.08	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.14	Call			1,627.70000	1.62770	1,672,320	9.44	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			1,142.97000	1.14297	1,088,600	9.44	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.14	Put			5,578.73000	5.57873	5,481,770	8.70	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Call			323.58000	0.32358	335,180	8.63	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Put			3,147.13000	3.14713	3,060,150	8.65	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call			388.86000	0.38886	402,580	8.70	0.00	0	2
R2032	On	03/02/2022	Bond Future	9.62	Put			2,959.16000	2.95916	2,873,890	8.70	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call			462.84000	0.46284	478,870	8.77	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			771.71000	0.77171	744,160	10.33	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call			4,991.64000	4.99164	5,063,520	10.34	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put			761.41000	0.76141	734,140	10.34	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			1,910.12000	1.91012	1,950,750	9.41	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Put			2,364.38000	2.36438	2,305,860	9.41	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call			2,239.08000	2.23908	2,284,180	9.56	0.00	0	99
R2032	On	05/05/2022	Bond Future	11.03	Call			4,949.42000	4.94942	5,021,020	10.33	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Put			2,074.84000	2.07484	2,020,790	9.56	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Call			4,741.42000	4.74142	4,811,570	10.27	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put			827.01000	0.82701	798,010	10.27	0.00	0	99
R2032	On	05/05/2022	Bond Future	9.58	Call			647.86000	0.64786	665,720	8.84	0.00	0	78
R2032	On	05/05/2022	Bond Future	9.58	Put			4,580.31000	4.58031	4,499,020	8.84	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call			5,590.52000	5.59052	5,666,080	10.54	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			629.56000	0.62956	605,970	10.54	0.00	0	78
R2032	On	05/05/2022	Bond Future	11.02	Call			4,907.46000	4.90746	4,978,780	10.32	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put			782.32000	0.78232	754,490	10.32	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call			1,931.95000	1.93195	1,969,860	8.80	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put			3,327.43000	3.32743	3,265,270	8.80	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call			268.49000	0.26849	275,920	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	Op Interest
R2032	On	04/08/2022	Bond Future	8.97	Put			8,988.44000	8.98844	8,895,800	8.52	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call			961.68000	0.96168	984,080	8.55	0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put			5,194.65000	5.19465	5,116,980	8.55	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put			3,388.24000	3.38824	3,325,400	8.78	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call			1,906.66000	1.90666	1,944,230	8.79	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put			3,357.73000	3.35773	3,295,230	8.79	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call			6,666.91000	6.66691	6,743,620	10.11	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put			818.95000	0.81895	795,590	10.11	0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call			7,882.03000	7.88203	7,963,610	10.49	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put			614.46000	0.61446	595,970	10.49	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call			1,881.54000	1.88154	1,918,770	8.78	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call			3,003.77000	3.00377	3,050,810	9.35	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put			3,152.62000	3.15262	3,098,830	9.35	0.00	0	
Total R2032 Option												0.00	0	12,14
Total For R2032												44,855,754.84	489	145,36
R2035	On	03/02/2022	Bond Future			10.52354	92.37685	10.55089	92.20141		11.00	0.00	0	105,26
R2035	On	05/05/2022	Bond Future			10.71972	88.99420	10.74802	88.81765		11.21	0.00	0	8,92
R2035	On	04/08/2022	Bond Future			10.92561	90.03348	10.95504	89.85512		10.57	0.00	0	
R2035	On	03/11/2022	Bond Future			11.13195	86.73225	11.16252	86.55217		10.91	0.00	0	
Total R2035 Future												0.00	0	114,15
R2035	On	03/02/2022	Bond Future	9.70	Call			95.63000	0.09563	103,110	9.70	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put			5,795.47000	5.79547	5,627,510	9.70	0.00	0	
R2035	On	03/02/2022	Bond Future	11.88	Put			62.31000	0.06231	53,890	12.55	0.00	0	1,80
R2035	On	03/02/2022	Bond Future	11.28	Call			4,776.32000	4.77632	4,922,420	11.38	0.00	0	
R2035	On	03/02/2022	Bond Future	11.39	Put			211.34000	0.21134	187,800	11.58	0.00	0	68
R2035	On	03/02/2022	Bond Future	11.22	Call			4,464.53000	4.46453	4,606,900	11.28	0.00	0	
R2035	On	03/02/2022	Bond Future	10.10	Put			3,377.81000	3.37781	3,231,590	9.68	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Call			7,200.94000	7.20094	7,364,790	12.24	0.00	0	
R2035	On	03/02/2022	Bond Future	11.73	Put			90.42000	0.09042	78,830	12.24	0.00	0	28
R2035	On	03/02/2022	Bond Future	11.88	Call			8,017.23000	8.01723	8,184,250	12.55	0.00	0	
R2035	On	03/02/2022	Bond Future	11.24	Put			307.47000	0.30747	275,700	11.31	0.00	0	
R2035	On	03/02/2022	Bond Future	11.03	Call			3,517.02000	3.51702	3,644,930	11.04	0.00	0	
R2035	On	03/02/2022	Bond Future	11.28	Put			278.14000	0.27814	248,800	11.38	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.33	Call			5,040.02000	5.04002	5,188,890	11.47	0.00	0	
R2035	On	03/02/2022	Bond Future	11.33	Put			245.59000	0.24559	219,020	11.47	0.00	0	50
R2035	On	03/02/2022	Bond Future	11.39	Call			5,359.26000	5.35926	5,511,160	11.58	0.00	0	
R2035	On	03/02/2022	Bond Future	11.11	Put			428.96000	0.42896	387,970	11.14	0.00	0	20
R2035	On	03/02/2022	Bond Future	10.35	Call			920.70000	0.92070	975,040	10.03	0.00	0	1,60
R2035	On	03/02/2022	Bond Future	11.22	Put			323.86000	0.32386	290,790	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	Op Interest
R2035 On 03/02/2022 Bond Future	11.23	Call			4,515.98000	4.51598	4,659,010	11.30		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Put			315.57000	0.31557	283,160	11.30		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Call			4,567.55000	4.56755	4,711,220	11.31		0.00	0	
R2035 On 03/02/2022 Bond Future	10.65	Put			1,240.49000	1.24049	1,154,190	10.51		0.00	0	6%
R2035 On 03/02/2022 Bond Future	10.24	Call			669.07000	0.66907	711,560	9.88		0.00	0	5%
R2035 On 03/02/2022 Bond Future	11.03	Put			523.16000	0.52316	475,630	11.04		0.00	0	2%
R2035 On 03/02/2022 Bond Future	11.05	Call			3,613.73000	3.61373	3,743,340	11.06		0.00	0	
R2035 On 03/02/2022 Bond Future	11.05	Put			498.09000	0.49809	452,260	11.06		0.00	0	1,6%
R2035 On 03/02/2022 Bond Future	11.11	Call			3,908.42000	3.90842	4,042,870	11.14		0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Call			895.71000	0.89571	948,940	10.02		0.00	0	5%
R2035 On 03/02/2022 Bond Future	10.34	Put			2,261.48000	2.26148	2,139,270	10.02		0.00	0	
R2035 On 03/02/2022 Bond Future	10.35	Put			2,221.03000	2.22103	2,099,930	10.03		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Call			1,723.40000	1.72340	1,807,940	10.44		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Put			1,345.94000	1.34594	1,255,040	10.44		0.00	0	2%
R2035 On 03/02/2022 Bond Future	10.65	Call			1,872.07000	1.87207	1,961,210	10.51		0.00	0	
R2035 On 03/02/2022 Bond Future	9.92	Call			219.13000	0.21913	235,640	9.58		0.00	0	2%
R2035 On 03/02/2022 Bond Future	9.92	Put			4,396.20000	4.39620	4,237,270	9.58		0.00	0	
R2035 On 03/02/2022 Bond Future	10.10	Call			420.74000	0.42074	449,960	9.68		0.00	0	2%
R2035 On 03/02/2022 Bond Future	10.24	Put			2,693.03000	2.69303	2,560,080	9.88		0.00	0	
R2035 On 03/02/2022 Bond Future	10.26	Call			711.03000	0.71103	755,600	9.90		0.00	0	2%
R2035 On 03/02/2022 Bond Future	10.26	Put			2,602.81000	2.60281	2,471,940	9.90		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			6,117.89000	6.11789	6,253,070	12.12		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			806.33000	0.80633	764,960	12.12		0.00	0	
R2035 On 05/05/2022 Bond Future	10.72	Call			2,385.20000	2.38520	2,466,640	10.91		0.00	0	1,2%
R2035 On 05/05/2022 Bond Future	12.64	Put			239.19000	0.23919	224,310	13.85		0.00	0	1,2%
R2035 On 05/05/2022 Bond Future	10.82	Call			2,718.44000	2.71844	2,806,880	11.02		0.00	0	
R2035 On 05/05/2022 Bond Future	10.72	Put			2,560.00000	2.56000	2,464,890	10.91		0.00	0	
R2035 On 05/05/2022 Bond Future	10.82	Put			2,271.71000	2.27171	2,183,600	11.02		0.00	0	1,2%
R2035 On 05/05/2022 Bond Future	11.63	Call			6,070.91000	6.07091	6,205,680	12.10		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			816.28000	0.81628	774,500	12.10		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			6,164.78000	6.16478	6,300,370	12.14		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			796.35000	0.79635	755,390	12.14		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Call			10,964.41000	10.96441	11,126,080	13.85		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			3,687.01000	3.68701	3,582,300	10.07		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			2,338.51000	2.33851	2,412,750	10.08		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			3,654.07000	3.65407	3,549,950	10.08		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			602.89000	0.60289	629,940	9.48		0.00	0	1%
R2035 On 04/08/2022 Bond Future	10.53	Put			4,398.76000	4.39876	4,282,190	9.83		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Call			2,057.81000	2.05781	2,126,120	9.96		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			3,994.93000	3.99493	3,884,880	9.96		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	Op Intere
R2035	On	04/08/2022	Bond Future	9.53	Call		344.12000	0.34412	360,930	9.47	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Put		3,720.20000	3.72020	3,614,900	10.05	0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		2,309.58000	2.30958	2,383,230	10.07	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Call		7,880.88000	7.88088	8,022,090	11.74	0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		903.51000	0.90351	866,360	11.74	0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Call		2,280.83000	2.28083	2,353,890	10.05	0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Put		9,621.53000	9.62153	9,459,980	9.47	0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put		7,746.00000	7.74600	7,594,690	9.48	0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		1,770.63000	1.77063	1,832,420	9.83	0.00	0	40
R2035	On	04/08/2022	Bond Future	11.13	Call		3,576.68000	3.57668	3,673,250	10.46	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		2,527.11000	2.52711	2,445,320	10.46	0.00	0	10
R2035	On	03/11/2022	Bond Future	11.14	Put		3,567.18000	3.56718	3,475,140	10.64	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		3,465.20000	3.46520	3,553,720	10.65	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		3,538.88000	3.53888	3,447,320	10.65	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		3,404.07000	3.40407	3,491,630	10.63	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		3,595.66000	3.59566	3,503,140	10.63	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		3,434.57000	3.43457	3,522,610	10.64	0.00	0	
Total R2035 Option											0.00	0	15,48
Total For R2035											0.00	0	129,68
R2037	On	03/02/2022	Bond Future			10.68095	84.06126	10.68737	84.01958	12.13	142,904,142.00	1,700	118,98
R2037	On	05/05/2022	Bond Future			10.87350	85.05863	10.88003	85.01737	11.79	0.00	0	11,88
R2037	On	04/08/2022	Bond Future			11.07730	81.79799	11.08405	81.75654	11.73	0.00	0	
R2037	On	03/11/2022	Bond Future			11.26958	82.86982	11.27652	82.82830	11.51	0.00	0	
Total R2037 Future											142,904,142.00	1,700	130,80
R2037	On	03/02/2022	Bond Future	11.47	Put		259.18000	0.25918	246,920	12.95	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Call		5,011.62000	5.01162	5,040,630	12.91	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		272.06000	0.27206	259,390	12.91	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		5,064.57000	5.06457	5,093,780	12.93	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		265.55000	0.26555	253,080	12.93	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		5,117.59000	5.11759	5,147,010	12.95	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		6,459.79000	6.45979	6,487,450	12.67	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		711.86000	0.71186	698,260	12.67	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		6,364.08000	6.36408	6,391,510	12.64	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		729.73000	0.72973	715,900	12.64	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		6,411.84000	6.41184	6,439,380	12.65	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		720.67000	0.72067	706,950	12.65	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		4,160.46000	4.16046	4,180,210	11.65	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		2,136.18000	2.13618	2,114,480	11.65	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		756.04000	0.75604	760,300	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			7,142.40000	7.14240	7,105,210	10.54		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			2,381.31000	2.38131	2,394,070	11.06		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			3,520.05000	3.52005	3,491,620	11.08		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Call			3,408.48000	3.40848	3,425,460	11.44		0.00	0	1,00
R2037 On 04/08/2022 Bond Future	10.89	Put			3,585.51000	3.58551	3,556,820	11.06		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			2,411.02000	2.41102	2,423,910	11.07		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Put			3,552.52000	3.55252	3,523,960	11.07		0.00	0	!
R2037 On 04/08/2022 Bond Future	11.21	Put			2,640.70000	2.64070	2,616,230	11.44		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Call			6,303.64000	6.30364	6,329,710	12.26		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Put			1,234.84000	1.23484	1,219,460	12.26		0.00	0	1,00
R2037 On 04/08/2022 Bond Future	10.91	Call			2,441.17000	2.44117	2,454,190	11.08		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			3,636.43000	3.63643	3,653,300	11.16		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			3,377.05000	3.37705	3,352,400	11.16		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Call			3,572.65000	3.57265	3,589,300	11.14		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			3,432.42000	3.43242	3,407,550	11.14		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			3,604.48000	3.60448	3,621,240	11.15		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			3,404.64000	3.40464	3,379,880	11.15		0.00	0	
Total R2037 Option										0.00	0	2,25
Total For R2037										142,904,142.00	1,700	133,05
R2040 On 03/02/2022 Bond Future			10.75654	86.34685	10.77300	86.23142		12.63		21,327,671.95	247	87,7!
R2040 On 05/05/2022 Bond Future			10.94165	87.37131	10.95861	87.25553		12.27		0.00	0	8,5!
R2040 On 04/08/2022 Bond Future			11.13722	83.88728	11.15483	83.77042		12.21		0.00	0	
R2040 On 03/11/2022 Bond Future			11.32121	84.98679	11.33944	84.86893		11.98		0.00	0	
Total R2040 Future										21,327,671.95	247	96,32
R2040 On 03/02/2022 Bond Future	11.59	Call			5,702.07000	5.70207	5,797,170	13.79		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Put			265.56000	0.26556	245,230	13.79		0.00	0	
R2040 On 03/02/2022 Bond Future	10.60	Call			1,113.62000	1.11362	1,145,780	11.98		0.00	0	2,0!
R2040 On 03/02/2022 Bond Future	10.60	Put			2,339.02000	2.33902	2,255,750	11.98		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Call			5,588.25000	5.58825	5,682,610	13.74		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Put			278.24000	0.27824	257,170	13.74		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Call			5,645.17000	5.64517	5,739,890	13.77		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Put			271.87000	0.27187	251,160	13.77		0.00	0	
R2040 On 05/05/2022 Bond Future	9.82	Call			288.75000	0.28875	297,030	10.97		0.00	0	1,2!
R2040 On 05/05/2022 Bond Future	9.82	Put			8,643.94000	8.64394	8,536,440	10.97		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Call			1,424.69000	1.42469	1,457,590	11.32		0.00	0	1,2!
R2040 On 05/05/2022 Bond Future	11.90	Put			795.18000	0.79518	767,090	13.33		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			6,902.12000	6.90212	6,990,080	13.35		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Put			4,140.96000	4.14096	4,058,080	11.32		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			785.43000	0.78543	757,610	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		6,953.03000	6.95303	7,041,250	13.37		0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		775.81000	0.77581	748,250	13.37		0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		12,719.05000	12.71905	12,825,450	15.60		0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		208.55000	0.20855	199,170	15.60		0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Call		6,851.26000	6.85126	6,938,950	13.33		0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		3,552.16000	3.55216	3,485,580	11.73		0.00	0	
R2040	On	04/08/2022	Bond Future	9.70	Call		343.29000	0.34329	352,340	11.06		0.00	0	40
R2040	On	04/08/2022	Bond Future	9.70	Put		10,925.87000	10.92587	10,818,060	11.06		0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		1,801.05000	1.80105	1,837,710	11.27		0.00	0	40
R2040	On	04/08/2022	Bond Future	11.03	Call		2,786.96000	2.78696	2,836,470	11.71		0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		3,620.83000	3.62083	3,553,480	11.71		0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		2,819.90000	2.81990	2,869,790	11.72		0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Put		4,903.04000	4.90304	4,822,840	11.27		0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		3,586.49000	3.58649	3,519,520	11.72		0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		2,852.76000	2.85276	2,903,040	11.73		0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		7,812.20000	7.81220	7,900,320	13.28		0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		1,080.14000	1.08014	1,051,400	13.28		0.00	0	40
R2040	On	03/11/2022	Bond Future	11.41	Put		3,538.13000	3.53813	3,478,680	11.70		0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		3,923.04000	3.92304	3,980,820	11.68		0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		3,597.51000	3.59751	3,537,430	11.68		0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		3,957.23000	3.95723	4,015,330	11.69		0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		3,567.56000	3.56756	3,507,800	11.69		0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		3,991.87000	3.99187	4,050,280	11.70		0.00	0	
Total R2040 Option												0.00	0	6,90
Total For R2040												21,327,671.95	247	103,30
R2044	On	03/02/2022	Bond Future			10.78049	83.22762	10.79149	83.14880	13.17		0.00	0	56,70
R2044	On	05/05/2022	Bond Future			10.95566	84.21512	10.96696	84.13628	12.80		0.00	0	5,70
R2044	On	04/08/2022	Bond Future			11.14037	80.81931	11.15209	80.73980	12.74		0.00	0	
R2044	On	03/11/2022	Bond Future			11.31371	81.87867	11.32582	81.79860	12.50		0.00	0	
Total R2044 Future												0.00	0	62,40
R2044	On	03/02/2022	Bond Future	11.59	Call		5,642.21000	5.64221	5,705,750	13.81		0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put		237.65000	0.23765	222,370	13.81		0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call		5,700.20000	5.70020	5,764,030	13.83		0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put		231.74000	0.23174	216,750	13.83		0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call		5,758.24000	5.75824	5,822,350	13.86		0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put		225.97000	0.22597	211,260	13.86		0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call		6,946.77000	6.94677	7,004,510	13.94		0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		788.42000	0.78842	767,320	13.94		0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,998.27000	6.99827	7,056,200	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 Interr
R2044 On 05/05/2022 Bond Future	11.92	Put			778.84000	0.77884	757,930	13.97		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Call			7,049.81000	7.04981	7,107,930	13.99		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Put			769.39000	0.76939	748,670	13.99		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			3,398.64000	3.39864	3,352,530	12.30		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Call			2,975.21000	2.97521	3,008,070	12.28		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			3,466.31000	3.46631	3,419,660	12.28		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			3,009.65000	3.00965	3,042,780	12.29		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			3,432.33000	3.43233	3,385,950	12.29		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			3,044.28000	3.04428	3,077,680	12.30		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			4,026.01000	4.02601	4,063,970	12.20		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			3,538.43000	3.53843	3,496,320	12.20		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			4,061.68000	4.06168	4,099,870	12.21		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			3,508.75000	3.50875	3,466,870	12.21		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			3,990.77000	3.99077	4,028,510	12.19		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			3,568.63000	3.56863	3,526,300	12.19		0.00	0	
Total R2044 Option										0.00	0	
Total For R2044										0.00	0	62,46
R2048 On 03/02/2022 Bond Future			10.71812	86.72690	10.73925	86.57048		12.85		0.00	0	192,27
R2048 On 05/05/2022 Bond Future			10.88205	83.34035	10.90387	83.18300		13.17		0.00	0	2,03
R2048 On 04/08/2022 Bond Future			11.05272	84.31302	11.07537	84.15409		12.42		0.00	0	
R2048 On 03/11/2022 Bond Future			11.22205	81.00068	11.24554	80.84017		12.86		0.00	0	
Total R2048 Future										0.00	0	194,30
R2048 On 03/02/2022 Bond Future	10.20	Put			4,502.66000	4.50266	4,363,630	11.74		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Call			5,421.23000	5.42123	5,549,770	13.80		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Put			313.25000	0.31325	285,370	13.80		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Call			5,479.81000	5.47981	5,608,870	13.82		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Put			305.80000	0.30580	278,440	13.82		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Call			5,538.44000	5.53844	5,668,020	13.85		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Put			298.51000	0.29851	271,670	13.85		0.00	0	
R2048 On 03/02/2022 Bond Future	10.70	Call			1,571.31000	1.57131	1,633,140	12.42		0.00	0	
R2048 On 03/02/2022 Bond Future	10.70	Put			1,862.29000	1.86229	1,767,700	12.42		0.00	0	
R2048 On 03/02/2022 Bond Future	10.90	Call			2,387.64000	2.38764	2,470,660	12.71		0.00	0	90
R2048 On 03/02/2022 Bond Future	10.90	Put			1,214.25000	1.21425	1,140,850	12.71		0.00	0	
R2048 On 03/02/2022 Bond Future	11.00	Call			2,853.70000	2.85370	2,946,830	12.85		0.00	0	1,40
R2048 On 03/02/2022 Bond Future	11.00	Put			964.96000	0.96496	901,670	12.85		0.00	0	
R2048 On 03/02/2022 Bond Future	10.30	Call			495.43000	0.49543	519,550	11.85		0.00	0	1,30
R2048 On 03/02/2022 Bond Future	10.30	Put			3,856.13000	3.85613	3,723,830	11.85		0.00	0	
R2048 On 03/02/2022 Bond Future	10.40	Call			689.49000	0.68949	721,620	11.96		0.00	0	10
R2048 On 03/02/2022 Bond Future	10.40	Put			3,264.55000	3.26455	3,140,260	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	Op Inter
R2048 On 03/02/2022 Bond Future	10.50	Call			929.62000	0.92962	970,900	12.07		0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Call			63.81000	0.06381	67,120	11.71		0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Put			7,546.08000	7.54608	7,392,970	11.71		0.00	0	
R2048 On 03/02/2022 Bond Future	10.00	Call			147.03000	0.14703	154,930	11.52		0.00	0	
R2048 On 03/02/2022 Bond Future	10.00	Put			5,940.96000	5.94096	5,792,440	11.52		0.00	0	
R2048 On 03/02/2022 Bond Future	10.20	Call			343.77000	0.34377	361,160	11.74		0.00	0	90
R2048 On 03/02/2022 Bond Future	10.50	Put			2,731.34000	2.73134	2,616,200	12.07		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			806.30000	0.80630	770,570	14.14		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Call			6,794.70000	6.79470	6,915,600	14.09		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			826.70000	0.82670	790,250	14.09		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			6,847.34000	6.84734	6,968,600	14.12		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			816.43000	0.81643	780,340	14.12		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			6,900.04000	6.90004	7,021,660	14.14		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			2,984.53000	2.98453	3,056,780	11.88		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			3,515.49000	3.51549	3,428,810	11.88		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			2,913.94000	2.91394	2,985,080	11.86		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			3,586.82000	3.58682	3,499,030	11.86		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			2,949.13000	2.94913	3,020,830	11.87		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			3,551.00000	3.55100	3,463,770	11.87		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			3,670.16000	3.67016	3,591,300	12.69		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			4,143.89000	4.14389	4,225,980	12.70		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			3,638.83000	3.63883	3,560,410	12.70		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			4,071.99000	4.07199	4,153,190	12.68		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			3,702.03000	3.70203	3,622,720	12.68		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			4,107.72000	4.10772	4,189,370	12.69		0.00	0	
Total R2048 Option										0.00	0	4,60
Total For R2048										0.00	0	198,90
R209 On 03/02/2022 Bond Future			10.47158	71.43936	10.49285	71.31967		12.26		0.00	0	20,10
R209 On 05/05/2022 Bond Future			10.64728	69.14536	10.66920	69.02498		12.48		0.00	0	5,30
R209 On 04/08/2022 Bond Future			10.82787	69.95299	10.85055	69.83145		11.80		0.00	0	
R209 On 03/11/2022 Bond Future			11.00736	67.72648	11.03082	67.60376		12.15		0.00	0	
Total R209 Future										0.00	0	25,50
R209 On 03/02/2022 Bond Future	11.04	Put			393.42000	0.39342	362,620	12.70		0.00	0	
R209 On 03/02/2022 Bond Future	11.02	Call			3,287.70000	3.28770	3,375,490	12.66		0.00	0	
R209 On 03/02/2022 Bond Future	11.02	Put			412.47000	0.41247	380,570	12.66		0.00	0	
R209 On 03/02/2022 Bond Future	11.03	Call			3,330.99000	3.33099	3,419,330	12.68		0.00	0	
R209 On 03/02/2022 Bond Future	11.03	Put			402.88000	0.40288	371,530	12.68		0.00	0	
R209 On 03/02/2022 Bond Future	11.04	Call			3,374.36000	3.37436	3,463,250	12.70		0.00	0	
R209 On 05/05/2022 Bond Future	10.75	Put			1,922.20000	1.92220	1,861,220	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	Opt Intert
R209	On	05/05/2022	Bond Future	11.43	Call		4,780.90000	4.78090	4,868,840	13.09	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		7,158.59000	7.15859	7,260,870	14.22	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		781.74000	0.78174	749,300	13.09	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		378.63000	0.37863	360,530	14.22	0.00	0	12,00
R209	On	05/05/2022	Bond Future	9.75	Call		379.47000	0.37947	394,430	11.03	0.00	0	8,50
R209	On	05/05/2022	Bond Future	9.75	Put		5,694.27000	5.69427	5,588,850	11.03	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Call		2,363.38000	2.36338	2,422,780	12.18	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		4,820.91000	4.82091	4,909,170	13.11	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		771.43000	0.77143	739,310	13.11	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		4,860.99000	4.86099	4,949,580	13.12	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		761.24000	0.76124	729,450	13.12	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		3,322.77000	3.32277	3,248,270	11.04	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,877.12000	1.87712	1,924,570	11.06	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		3,292.16000	3.29216	3,218,070	11.06	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,828.02000	1.82802	1,874,650	11.03	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		3,353.39000	3.35339	3,278,480	11.03	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,852.60000	1.85260	1,899,640	11.04	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		2,986.19000	2.98619	3,045,760	11.74	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		3,042.75000	3.04275	2,979,600	11.74	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		3,013.39000	3.01339	3,073,300	11.75	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		3,017.67000	3.01767	2,954,860	11.75	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		2,959.11000	2.95911	3,018,350	11.73	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		3,068.00000	3.06800	3,004,520	11.73	0.00	0	
Total R209 Option											0.00	0	32,60
Total For R209											0.00	0	58,10
R210	On	03/02/2022	Bond Future			212.78703	212.78703	211.78942	211.78942		12,767,221.80	60	1,30
R210	On	05/05/2022	Bond Future			212.51045	212.51045	211.50297	211.50297		0.00	0	10
R210	On	04/08/2022	Bond Future			215.16711	215.16711	214.14801	214.14801		0.00	0	
R210	On	03/11/2022	Bond Future			214.99098	214.99098	213.96020	213.96020		0.00	0	
Total R210 Future											12,767,221.80	60	1,40
Total For R210											12,767,221.80	60	1,40
R213	On	03/02/2022	Bond Future			9.84039	86.33510	9.86271	86.21814	9.71	0.00	0	20,80
R213	On	05/05/2022	Bond Future			10.04043	83.82687	10.06354	83.70941	9.81	0.00	0	
R213	On	04/08/2022	Bond Future			10.25188	84.80866	10.27597	84.69003	9.30	0.00	0	
R213	On	03/11/2022	Bond Future			10.46639	82.38224	10.49146	82.26264	9.50	0.00	0	
Total R213 Future											0.00	0	20,80
R213	On	03/02/2022	Bond Future	8.63	Call		16.85000	0.01685	17,680	8.78	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put		6,805.42000	6.80542	6,689,290	8.78	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put		551.67000	0.55167	511,930	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			3,978.38000	3.97838	4,074,360	10.10	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			231.60000	0.23160	210,620	10.10	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.67	Call			4,285.04000	4.28504	4,383,720	10.21	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			966.93000	0.96693	909,490	9.47	0.00	0	4:
R213	On	03/02/2022	Bond Future	10.15	Call			2,182.34000	2.18234	2,252,790	9.61	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			695.75000	0.69575	649,240	9.61	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			2,253.50000	2.25350	2,325,350	9.63	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put			3,987.13000	3.98713	3,877,990	8.60	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			2,547.65000	2.54765	2,624,870	9.71	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			1,049.39000	1.04939	988,970	9.42	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			1,587.44000	1.58744	1,644,720	9.43	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			1,028.21000	1.02821	968,530	9.43	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			1,618.60000	1.61860	1,676,630	9.44	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			194.00000	0.19400	175,720	10.21	0.00	0	2:
R213	On	03/02/2022	Bond Future	10.00	Call			1,681.66000	1.68166	1,741,180	9.47	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Put			3,640.72000	3.64072	3,533,730	8.57	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			628.92000	0.62892	657,560	8.94	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			2,126.06000	2.12606	2,037,740	8.94	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			1,006.03000	1.00603	1,047,460	9.14	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			664.70000	0.66470	619,590	9.63	0.00	0	2:
R213	On	03/02/2022	Bond Future	9.96	Call			1,556.70000	1.55670	1,613,240	9.42	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			36.30000	0.03630	38,200	8.72	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			5,847.52000	5.84752	5,732,460	8.72	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			145.75000	0.14575	153,570	8.60	0.00	0	2:
R213	On	03/02/2022	Bond Future	9.76	Put			1,545.98000	1.54598	1,470,450	9.14	0.00	0	10
R213	On	03/02/2022	Bond Future	9.98	Put			1,007.50000	1.00750	948,570	9.44	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call			186.59000	0.18659	196,560	8.57	0.00	0	4:
R213	On	05/05/2022	Bond Future	10.63	Put			969.38000	0.96938	930,490	9.92	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call			3,817.72000	3.81772	3,896,670	9.93	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put			956.24000	0.95624	917,730	9.93	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call			3,853.04000	3.85304	3,932,370	9.94	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put			943.07000	0.94307	904,940	9.94	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call			3,782.32000	3.78232	3,860,890	9.92	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call			1,524.45000	1.52445	1,565,670	8.60	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put			3,502.81000	3.50281	3,425,400	8.60	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call			1,545.01000	1.54501	1,586,610	8.61	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put			3,472.66000	3.47266	3,395,630	8.61	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call			1,565.73000	1.56573	1,607,710	8.62	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put			3,442.70000	3.44270	3,366,050	8.62	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put			3,069.02000	3.06902	3,004,470	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	Op Intert
R213	On	03/11/2022	Bond Future	10.38	Call			2,583.17000	2.58317	2,637,580	9.07	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put			3,116.61000	3.11661	3,051,420	9.07	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call			2,607.19000	2.60719	2,661,910	9.07	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put			3,092.59000	3.09259	3,027,710	9.07	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call			2,631.63000	2.63163	2,686,680	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			10.74954	68.72602	10.76559	68.63250		13.08	0.00	0	17,60
R214	On	05/05/2022	Bond Future			10.91580	66.26128	10.93230	66.16741		13.37	0.00	0	4
R214	On	04/08/2022	Bond Future			11.08866	67.03449	11.10574	66.93970		12.64	0.00	0	
R214	On	03/11/2022	Bond Future			11.26028	64.63158	11.27793	64.53595		13.08	0.00	0	
Total R214 Future												0.00	0	18,04
R214	On	03/02/2022	Bond Future	11.39	Call			3,788.41000	3.78841	3,860,210	13.31	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put			306.14000	0.30614	284,420	13.31	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call			3,833.87000	3.83387	3,906,080	13.33	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put			298.22000	0.29822	276,910	13.33	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call			3,879.50000	3.87950	3,952,120	13.34	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			290.54000	0.29054	269,640	13.34	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			768.55000	0.76855	742,720	14.15	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			5,105.38000	5.10538	5,173,680	14.17	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put			758.57000	0.75857	733,000	14.17	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			5,146.44000	5.14644	5,214,990	14.19	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			748.73000	0.74873	723,410	14.19	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call			5,064.39000	5.06439	5,132,430	14.15	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call			2,258.75000	2.25875	2,298,460	12.04	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			3,018.11000	3.01811	2,963,030	12.04	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			2,286.19000	2.28619	2,326,220	12.05	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			2,989.13000	2.98913	2,934,370	12.05	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			2,313.99000	2.31399	2,354,350	12.07	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			2,960.59000	2.96059	2,906,160	12.07	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			2,891.67000	2.89167	2,843,860	12.73	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			3,275.62000	3.27562	3,322,920	12.71	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			2,941.10000	2.94110	2,892,770	12.71	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			3,304.32000	3.30432	3,351,890	12.72	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			2,916.17000	2.91617	2,868,110	12.72	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			3,333.39000	3.33339	3,381,210	12.73	0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	18,04
Total for Bond												318,850,616.13	3,356	1,167,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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 Intere
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			810.17600	810.17600	809.26500	809.26500				0.00	0	98
GOVI On 05/05/2022 GOVI			819.78200	819.78200	818.86300	818.86300				0.00	0	
GOVI On 04/08/2022 GOVI			829.72500	829.72500	828.79600	828.79600				0.00	0	
GOVI On 03/11/2022 GOVI			840.19200	840.19200	839.25200	839.25200				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 03/02/2022 GOVI	792.74	Call			165,250.00000	16.52500	174,360,000			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			165,150.00000	16.51500	174,260,000			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			165,050.00000	16.50500	174,160,000			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			306,330.00000	30.63300	315,520,000			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			306,230.00000	30.62300	315,420,000			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			306,130.00000	30.61300	315,320,000			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			95,160.00000	9.51600	104,450,000			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			95,360.00000	9.53600	104,650,000			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			95,260.00000	9.52600	104,550,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.43	Call			188,220.00000	18.82200	197,620,000			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			188,420.00000	18.84200	197,820,000			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			188,320.00000	18.83200	197,720,000			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										0.00	0	98
Total for GOVI										0.00	0	98
AL37 On 03/02/2022 Index Future			809.22500	809.22500	807.79000	807.79000				0.00	0	
AL37 On 05/05/2022 Index Future			818.81900	818.81900	817.37000	817.37000				0.00	0	
AL37 On 04/08/2022 Index Future			828.75000	828.75000	827.28500	827.28500				0.00	0	
AL37 On 03/11/2022 Index Future			839.20500	839.20500	837.72200	837.72200				0.00	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			922.56800	922.56800	921.58200	921.58200				0.00	0	
AL7T On 05/05/2022 Index Future			933.50600	933.50600	932.51200	932.51200				0.00	0	
AL7T On 04/08/2022 Index Future			944.82900	944.82900	943.82300	943.82300				0.00	0	
AL7T On 03/11/2022 Index Future			956.74700	956.74700	955.73100	955.73100				0.00	0	
Total AL7T Future										0.00	0	
Total For AL7T										0.00	0	
ALBI On 03/02/2022 Index Future			820.87500	820.87500	819.94200	819.94200				0.00	0	19
ALBI On 05/05/2022 Index Future			830.60700	830.60700	829.66600	829.66600				0.00	0	2
ALBI On 04/08/2022 Index Future			840.68200	840.68200	839.73000	839.73000				0.00	0	
ALBI On 03/11/2022 Index Future			851.28700	851.28700	850.32400	850.32400				0.00	0	
Total ALBI Future										0.00	0	22
Total For ALBI										0.00	0	22
IGOV On 03/02/2022 Index Future			304.20200	304.20200	301.17700	301.17700				0.00	0	48
IGOV On 05/05/2022 Index Future			307.88300	307.88300	304.82300	304.82300				0.00	0	
IGOV On 04/08/2022 Index Future			311.69100	311.69100	308.59300	308.59300				0.00	0	
IGOV On 03/11/2022 Index Future			315.69600	315.69600	312.55900	312.55900				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	3.87500	96.12500				0.00	0	
JIBAR f On 19/01/2022 Jibar Future			3.92500	96.07500	3.93500	96.06500				0.00	0	
JIBAR f On 16/02/2022 Jibar Future			4.17000	95.83000	4.19000	95.81000				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.23500	95.76500	4.25500	95.74500				0.00	0	
JIBAR f On 20/04/2022 Jibar Future			4.55000	95.45000	4.58000	95.42000				0.00	0	
JIBAR f On 18/05/2022 Jibar Future			4.60000	95.40000	4.64000	95.36000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.88000	95.12000	4.92000	95.08000				0.00	0	7
JIBAR f On 21/09/2022 Jibar Future			5.25500	94.74500	5.30500	94.69500				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.74000	94.26000	5.75000	94.25000				0.00	0	6
JIBAR f On 15/03/2023 Jibar Future			5.99000	94.01000	6.01000	93.99000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			6.29500	93.70500	6.32500	93.67500				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			6.46500	93.53500	6.50500	93.49500				0.00	0	7
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	5
Total 5Y STND Future										0.00	0	5

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 :										318,850,616.13	3,356	1,169,27
ABCPI3 On 07/12/2023 Spot Bond			2.71000	313.50790	2.71000	313.36402				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	99.95818				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.51275				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	104.36714	9.65000	104.28654				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.01000	93.80353	11.01000	94.42683				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.15154				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.89393				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.51929				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.16054				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.26491				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	100.59521				0.00	0	

Contract 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	101.86649				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	103.28270				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.42787				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.90140				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.72903				0.00	0	170,000,00
Total ABFN28 SPOT										0.00	0	170,000,00
Total For ABFN28										0.00	0	170,000,00
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.81704				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.73851				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.97185				0.00	0	140,000,00
Total ABFN32 SPOT										0.00	0	140,000,00
Total For ABFN32										0.00	0	140,000,00
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.52082				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.52068				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.08566				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	100.29585				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.76152				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	100.59712				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.22404				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.36139				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.22663				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.49940				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.74270				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.76441				0.00	0	400,000,00
Total ABFN44 SPOT										0.00	0	400,000,00
Total For ABFN44										0.00	0	400,000,00
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.77995				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	101.03364				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.20366				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 Intere
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.21335				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.03374				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.91721				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.05238				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.84098				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.97971				0.00	0	20,500,00
Total ABJ01 SPOT										0.00	0	20,500,00
Total For ABJ01										0.00	0	20,500,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.65981				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.05447				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.03560				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.39000	7.39000	7.39000	145.63444				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	29.08118	100.00000	28.87955				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.14000	3.14000	3.14000	153.45023			12,560,000,000.00		4,000,000	1,000,00

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 ABN61 SPOT									12,560,000,000.00	4,000,000	1,000,000
Total For ABN61									12,560,000,000.00	4,000,000	1,000,000
ABN62 On 31/03/2028 Spot Bond			3.98000	3.98000	3.98000	201.16421			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.53000	4.53000	4.53000	226.83506			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.53000	6.53000	6.53000	103.55672			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.85000	7.85000	7.85000	115.76896			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS13 On 14/05/2022 Spot Bond			4.69000	102.82915	4.69000	102.79029			0.00	0	
Total ABS13 SPOT									0.00	0	
Total For ABS13									0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.06000	104.99505	5.06000	104.95158			0.00	0	
Total ABS15 SPOT									0.00	0	
Total For ABS15									0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.20500	111.61339	7.20500	111.54794			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.11500	112.57466	8.11500	112.50047			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.50000	109.38592	5.50000	109.33675			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.94000	105.58400	7.94000	105.51589		12,211,720,000,000.00	1,538,000,000	384,500,000	
Total ABS7 SPOT								12,211,720,000,000.00	1,538,000,000	384,500,000	
Total For ABS7								12,211,720,000,000.00	1,538,000,000	384,500,000	
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.78615	100.00000	12.70051			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			2.03000	317.55211	2.03000	317.42398			414,120,000,000.00	204,000,000	51,000,000
Total ABS12 SPOT									414,120,000,000.00	204,000,000	51,000,000
Total For ABS12									414,120,000,000.00	204,000,000	51,000,000
ABS14 On 31/01/2022 Spot Bond			1.55500	176.78188	1.55500	176.71743			149,280,000,000.00	96,000,000	24,000,000
Total ABS14 SPOT									149,280,000,000.00	96,000,000	24,000,000
Total For ABS14									149,280,000,000.00	96,000,000	24,000,000
ABX01 On 10/07/2024 Spot Bond			10.72500	10.72500	10.72500	104.97642			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.82887			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.83429			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	99.84052			0.00	0	
Total ACL145 SPOT									0.00	0	
Total For ACL145									0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.60192			0.00	0	
Total ACL185 SPOT									0.00	0	
Total For ACL185									0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	99.83510			0.00	0	
Total ACL193 SPOT									0.00	0	
Total For ACL193									0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	99.83510			0.00	0	
Total ACL194 SPOT									0.00	0	
Total For ACL194									0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	99.83055			0.00	0	
Total ACL201 SPOT									0.00	0	
Total For ACL201									0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	99.83055			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	99.84376				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.86616				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.41303				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.65143				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.47630				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.27938				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.30771				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.68748				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.43694				0.00	15,329,600,000	11,329,600,000
Total AGT02 SPOT										0.00	15,329,600,000	11,329,600,000
Total For AGT02										0.00	15,329,600,000	11,329,600,000
AGT03 On 05/06/2025 Spot Bond					0.00000	102.82809				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.58097				0.00	0	

Contract 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	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.74322				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.77194				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.15000	100.69412	8.15000	101.44642				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.81522				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.95939				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.13938				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.64211				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.27557				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			6.22000	108.79601	6.22000	108.74169				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.25847				0.00	600,000,000	328,000,00
Total AHF5A4 SPOT										0.00	600,000,000	328,000,00
Total For AHF5A4										0.00	600,000,000	328,000,00
AHF5B On 21/08/2023 Spot Bond					0.00000	100.29022				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	100.30974				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.75549				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.43375				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.76590				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	100.29013				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.30963				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.44573				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.43220				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.27061				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.29988				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.29257				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.31937				0.00	0	
Total AHF7C1 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 AHF7C1									0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.31012			0.00	0	
Total AHF7C2 SPOT									0.00	0	
Total For AHF7C2									0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.48446			0.00	0	
Total AHF7D1 SPOT									0.00	0	
Total For AHF7D1									0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.46025			0.00	0	
Total AHF7D2 SPOT									0.00	0	
Total For AHF7D2									0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.30000	107.04176	7.30000	106.97853		106,093,332,360,000.00	14,533,333,200	10,000,000,00	
Total AIR02 SPOT								16,093,332,360,000.00	14,533,333,200	10,000,000,00	
Total For AIR02								16,093,332,360,000.00	14,533,333,200	10,000,000,00	
AIR04 On 29/05/2024 Spot Bond			7.72000	103.72248	7.72000	103.65740		0.00	0	0	
Total AIR04 SPOT								0.00	0	0	
Total For AIR04								0.00	0	0	
AIR05 On 29/05/2030 Spot Bond			11.80500	90.87984	11.80500	90.79350		0.00	0	0	
Total AIR05 SPOT								0.00	0	0	
Total For AIR05								0.00	0	0	
AIRL01 On 30/04/2028 Spot Bond			6.01000	180.47446	6.01000	180.34364		769,280,000,000.00	128,000,000	32,000,00	
Total AIRL01 SPOT								769,280,000,000.00	128,000,000	32,000,00	
Total For AIRL01								769,280,000,000.00	128,000,000	32,000,00	
APF06 On 24/08/2022 Spot Bond					0.00000	100.13985		0.00	0	0	
Total APF06 SPOT								0.00	0	0	
Total For APF06								0.00	0	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.16922		0.00	0	0	
Total APF07 SPOT								0.00	0	0	
Total For APF07								0.00	0	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.71370		0.00	0	0	
Total APF09 SPOT								0.00	0	0	
Total For APF09								0.00	0	0	
APF10 On 11/09/2022 Spot Bond					0.00000	99.95470		0.00	0	0	
Total APF10 SPOT								0.00	0	0	
Total For APF10								0.00	0	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.65065		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 APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.29559				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.58587				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF17 On 21/01/2022 Spot Bond					0.00000	100.81959				0.00	0	
Total APF17 SPOT										0.00	0	
Total For APF17										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.88000	241.30318	4.88000	241.15013				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.38000	209.39309	5.38000	209.25186			2,646,960,000,000.00	492,000,000	123,000,000	
Total ASN037 SPOT									2,646,960,000,000.00	492,000,000	123,000,000	
Total For ASN037									2,646,960,000,000.00	492,000,000	123,000,000	
ASN13 On 31/01/2022 Spot Bond			2.53000	176.55128	2.53000	176.47284			0.00	0	0	
Total ASN137 SPOT									0.00	0	0	
Total For ASN137									0.00	0	0	
ASN14 On 31/01/2022 Spot Bond			2.57500	176.54065	2.57500	176.46157			0.00	0	0	
Total ASN149 SPOT									0.00	0	0	
Total For ASN149									0.00	0	0	
ASN15 On 31/03/2028 Spot Bond			4.85000	191.60432	4.85000	191.48325			0.00	0	0	
Total ASN154 SPOT									0.00	0	0	
Total For ASN154									0.00	0	0	
ASN17 On 21/12/2021 Spot Bond					0.00000	100.00000			0.00	0	0	
Total ASN176 SPOT									0.00	0	0	
Total For ASN176									0.00	0	0	
ASN17 On 23/12/2021 Spot Bond					0.00000	100.00000			0.00	0	0	
Total ASN177 SPOT									0.00	0	0	
Total For ASN177									0.00	0	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	99.81661			0.00	0	0	
Total ASN181 SPOT									0.00	0	0	
Total For ASN181									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
ASN19: On 30/06/2022 Spot Bond					0.00000	101.15008				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.01000	111.21979	5.01000	111.14857				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	99.85754				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.85533				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	99.83668				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	104.45344				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.14394				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	99.81716				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	99.85201				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.35916				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	100.29605				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.28924				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	99.95204				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	101.15297				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	99.84537				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	99.98549				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN315 On 20/12/2021 Spot Bond					0.00000	99.86292				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN318 On 31/03/2029 Spot Bond			4.59500	4.59500	4.59500	105.46816				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN319 On 28/02/2033 Spot Bond			5.11500	5.11500	5.11500	98.27049				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	99.85376				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond					0.00000	99.83239				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN333 On 09/05/2024 Spot Bond					0.00000	100.46870				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN335 On 20/06/2024 Spot Bond					0.00000	99.16440				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN338 On 31/01/2038 Spot Bond			5.12000	109.70029	5.12000	109.62908				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	99.84263				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	99.85749				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.83386				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.84938				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.84938				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.16332				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	99.81838				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	99.85232				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	99.84664				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	100.81500				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2022 Spot Bond					0.00000	99.92508				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	99.92508				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.27363				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	99.85097				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.26573				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	99.89648				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	99.85205				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	99.82505				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.06116				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	103.13131				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	101.10923				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	101.14583				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 Intere
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	101.52821				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.42456				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.91447				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.72936				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.73659				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	103.31466				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	103.00683				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.54856				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.64849				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.23916				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	99.96815				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	121.30512				0.00	0	

Contract 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	102.93185				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	101.23478				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond					0.00000	99.94750				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	99.94750				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 28/09/2025 Spot Bond					0.00000	101.20200				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.54500	97.67312	9.54500	102.08591				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.72500	97.64669	8.72500	101.65787				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			9.27500	96.21343	9.27500	100.31058				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.27500	96.21343	9.27500	100.31058				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 31/07/2022 Spot Bond			9.10000	103.31847	9.10000	103.24354				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	104.02453	11.05000	103.93335				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	104.00644	11.00000	103.91568				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	103.82555	10.50000	103.73897				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	103.82555	10.50000	103.73897				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	101.14213				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54(On 31/01/2030 Spot Bond					0.00000	100.56474				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54(On 28/11/2022 Spot Bond					0.00000	100.47681				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54(On 31/07/2023 Spot Bond			10.60000	103.86174	10.60000	103.77432				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.47000	102.54887	10.47000	103.72837				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.55000	103.84364	10.55000	103.75665				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56(On 05/02/2024 Spot Bond					0.00000	100.53634				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56(On 24/04/2025 Spot Bond					0.00000	100.74112				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56(On 04/09/2024 Spot Bond					0.00000	100.06650				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	99.46735				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	99.85751				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	99.87690				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.41565				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	99.94620				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	99.71951				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	103.33102	9.22000	103.25373				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.85422				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.85479				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.65664				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.69866				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.21887				0.00	0	

Contract 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	98.11867				0.00	0	1,000,000,00
Total ASN607 SPOT										0.00	0	1,000,000,00
Total For ASN607										0.00	0	1,000,000,00
ASN61: On 31/01/2030 Spot Bond					0.00000	100.69370				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	101.42631				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.55020				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.29835				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.34981				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.56313				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.22616				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.20917				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.56800				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	99.82780				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	99.80973				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63 On 05/06/2023 Spot Bond					0.00000	100.07424				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	100.67791				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	99.94825				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	100.94007				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	101.32963				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 11/02/2022 Spot Bond					0.00000	100.31356				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66 On 27/02/2023 Spot Bond					0.00000	100.18531				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	100.36788				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	101.10372				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	101.17641				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	99.81810				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	99.81000				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.27296				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	102.27148				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.30935				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.61685				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.65580				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.00028				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.64070				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.83703				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.83568				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	99.85478				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.48200				0.00	0	

Contract 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	100.99748				0.00	0	
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	
ASN708 On 10/01/2022 Spot Bond					0.00000	101.18835				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN712 On 04/05/2024 Spot Bond					0.00000	100.51120				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN713 On 19/08/2023 Spot Bond					0.00000	100.39612				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN714 On 31/03/2032 Spot Bond					0.00000	101.38696				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN715 On 15/09/2033 Spot Bond					0.00000	99.89359				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716 On 30/09/2022 Spot Bond					0.00000	100.85713				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN717 On 30/09/2024 Spot Bond					0.00000	100.96185				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718 On 30/12/2021 Spot Bond					0.00000	100.88922				0.00	0	
Total ASN719 SPOT										0.00	0	
Total For ASN719										0.00	0	
ASN719 On 12/06/2024 Spot Bond					0.00000	99.95188				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721 On 15/10/2022 Spot Bond					0.00000	100.84679				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	100.71023				0.00	0	
Total ASN725 SPOT										0.00	0	
Total For ASN725										0.00	0	
ASN72: On 19/01/2022 Spot Bond					0.00000	100.71703				0.00	0	
Total ASN726 SPOT										0.00	0	
Total For ASN726										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.06881				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.63205				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.19012				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.72104				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 18/02/2022 Spot Bond					0.00000	100.29130				0.00	0	
Total ASN740 SPOT										0.00	0	
Total For ASN740										0.00	0	
ASN74: On 22/02/2022 Spot Bond					0.00000	100.28767				0.00	0	
Total ASN741 SPOT										0.00	0	
Total For ASN741										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	99.84380				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	99.84109				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	100.38765				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.27491				0.00	0	
Total ASN748 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 ASN748										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.14567				0.00	0	
Total ASN754 SPOT										0.00	0	
Total For ASN754										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.14211				0.00	0	
Total ASN755 SPOT										0.00	0	
Total For ASN755										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.14704				0.00	0	
Total ASN757 SPOT										0.00	0	
Total For ASN757										0.00	0	
ASN75 On 31/05/2022 Spot Bond					0.00000	100.14666				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN75 On 01/03/2022 Spot Bond					0.00000	100.12864				0.00	0	
Total ASN759 SPOT										0.00	0	
Total For ASN759										0.00	0	
ASN76 On 01/03/2022 Spot Bond					0.00000	100.13110				0.00	0	
Total ASN760 SPOT										0.00	0	
Total For ASN760										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.25000	103.43112	4.25000	103.39542				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.02204	9.30000	101.94607				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.99606				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.23159				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.27978				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.96579				0.00	0	

Contract 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			6.87500	99.79055	6.87500	99.73497				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.06309				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.31849				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.68083				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	102.37637				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.58564				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.42000	8.42000	8.42000	105.52020				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.33500	11.33500	11.33500	105.15301				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.44661				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.14741				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.36905				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 Intert
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.36927				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.36713				0.00	547,969,200	273,984,60
Total BAYA77 SPOT										0.00	547,969,200	273,984,60
Total For BAYA77										0.00	547,969,200	273,984,60
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.81679				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.63412				0.00	1,174,449,000	587,224,50
Total BAYA79 SPOT										0.00	1,174,449,000	587,224,50
Total For BAYA79										0.00	1,174,449,000	587,224,50
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.48126				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	101.68259				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.63352				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond					0.00000	101.84632				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	101.58482				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.68170				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	101.67106				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.88631				0.00	0	
Total BAYA87 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 BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.63362				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	101.53022				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.83540				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.53735				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.58535				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.53695				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/09/2023 Spot Bond					0.00000	101.92361				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.31403				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.97225				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.92436				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.33797				0.00	0	

Contract 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	102.02127				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2` On 30/09/2024 Spot Bond					0.00000	101.92391				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.28000	8.28000	8.28000	100.38696				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21` On 05/08/2033 Spot Bond					0.00000	100.59948				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.59587				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.03157				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.36340				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	99.87000				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.79346				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.02420				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.21000	106.44564	7.21000	106.38318				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	100.14378				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	100.45147				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.31750				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.96489				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.52099				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.57703				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.30402				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.83004				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.79298				0.00	5,000,000,000	5,000,000,000
Total BID10 SPOT										0.00	5,000,000,000	5,000,000,000
Total For BID10										0.00	5,000,000,000	5,000,000,000
BID11 On 15/11/2023 Spot Bond			5.96000	107.25447	5.96000	107.20227				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.06767				0.00	7,000,000,000	7,000,000,000
Total BID12 SPOT										0.00	7,000,000,000	7,000,000,000
Total For BID12										0.00	7,000,000,000	7,000,000,000
BID13 On 14/06/2024 Spot Bond					0.00000	99.60123				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	100.75818				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.62720				0.00	19,000,000,000	19,000,000,000
Total BID15 SPOT										0.00	19,000,000,000	19,000,000,000
Total For BID15										0.00	19,000,000,000	19,000,000,000
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.72243				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.02378				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.52100				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.55200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	66.69500				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	53.13800				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.23298				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	100.92602				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.66625				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.30191				0.00	0	

Contract 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	100.03845				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2(On 26/02/2023 Spot Bond					0.00000	100.46623				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	100.80161				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2(On 03/08/2022 Spot Bond					0.00000	100.53754				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2(On 12/10/2023 Spot Bond					0.00000	100.92524				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2(On 03/11/2022 Spot Bond					0.00000	100.49725				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3(On 03/11/2023 Spot Bond					0.00000	100.51738				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3(On 24/08/2022 Spot Bond					0.00000	100.26631				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3(On 24/08/2024 Spot Bond					0.00000	100.37256				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3(On 03/11/2022 Spot Bond					0.00000	100.45195				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	101.11748				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	99.21599				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.49098				0.00	1,000,000,000	500,000,000
Total CBL30 SPOT										0.00	1,000,000,000	500,000,000
Total For CBL30										0.00	1,000,000,000	500,000,000
CCT01 On 23/06/2023 Spot Bond			7.85500	106.32723	7.85500	112.52792			7,564,317,870,000.00		962,994,000	
Total CCT01 SPOT									7,564,317,870,000.00		962,994,000	
Total For CCT01									7,564,317,870,000.00		962,994,000	
CCT02 On 12/06/2024 Spot Bond			8.02500	108.01156	8.02500	107.94180				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.62500	109.77605	8.62500	109.69925				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.04500	10.04500	10.04500	104.28204				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.80866				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	100.64558				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.23720				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.25330				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	100.98517				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.04740				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	108.76139	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	99.46253				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.07000	109.60126	7.07000	109.53816				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	111.60305	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	100.65104				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.74200				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	104.20733				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	101.56996	10.98000	101.48002				0.00	0	

Contract 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	116.58635	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	99.84535				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.37699				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.37359				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45(On 31/01/2022 Spot Bond			2.50000	176.55836	2.50000	176.48035				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.84000	141.73660	5.84000	141.63650				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45(On 31/01/2025 Spot Bond			6.28000	139.91911	6.28000	139.81542				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			6.42000	103.38638	6.42000	103.33270				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	100.04074				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.28802				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	101.31452				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.39887				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			6.22000	105.18735	6.22000	105.13484				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.30456				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	99.81876				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.19273				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			6.62000	111.23270	6.62000	111.17269				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.84525				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	100.98462				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	101.04174				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.51394				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50: On 24/10/2022 Spot Bond					0.00000	101.15054				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50: On 20/12/2022 Spot Bond					0.00000	99.96293				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51: On 11/10/2022 Spot Bond					0.00000	101.32445				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51: On 14/11/2022 Spot Bond					0.00000	96.59244				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51: On 15/09/2022 Spot Bond			9.96000	102.41849	9.96000	102.33602				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51: On 30/10/2022 Spot Bond			10.01000	101.18769	10.01000	101.10627				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51: On 25/11/2022 Spot Bond					0.00000	100.26462				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51: On 30/06/2022 Spot Bond			9.60000	104.34456	9.60000	99.51300				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52: On 12/03/2023 Spot Bond					0.00000	99.95436				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52: On 27/02/2023 Spot Bond					0.00000	100.17548				0.00	0	

Contract 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	102.38856	9.20000	102.31226				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.34761				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.02608				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.42674				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.44909				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	99.95436				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	99.83195				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.85868				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.50500	106.66841	9.50500	106.58769				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.90472				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	100.69664				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	100.98184				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	145.35100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54(On 30/05/2022 Spot Bond					0.00000	100.16616				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54(On 17/01/2024 Spot Bond					0.00000	101.92657				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54(On 21/08/2026 Spot Bond			8.97500	107.00803	8.97500	106.93148				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54(On 29/03/2025 Spot Bond			9.02500	104.98002	9.02500	104.90325				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54(On 12/11/2025 Spot Bond			9.11500	104.23083	9.11500	104.15387				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	313.98231				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	100.38691				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55(On 12/11/2023 Spot Bond					0.00000	100.40586				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 Intere
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.26304				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.08995				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	128.59800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.44324				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	100.75353	10.19000	100.67440				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.97500	104.69423	8.97500	104.61809				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.48511				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.26814				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.33622				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.06721				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.41572				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.20500	103.33858	9.20500	103.26154				0.00	0	

Contract 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	100.42864				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.41808				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.92300				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	99.81569				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.82241				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.10189				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.44399				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.15667				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	99.87155				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.74326				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.15256				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	101.96832				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	99.99997				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond					0.00000	99.94440				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.84683				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	100.67684				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.48551				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.26000	144.00716	4.26000	116.91509				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.25872				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond					0.00000	101.10241				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.25872				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	100.39664				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	101.03787				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	99.99994				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.25952				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.25952				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	102.99792				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.47614				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.38318				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.53262				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.85201				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.28713				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	101.10722	9.32000	101.03133				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	100.66477				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611(On 14/04/2026 Spot Bond					0.00000	102.34538				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612(On 07/03/2025 Spot Bond					0.00000	100.01641				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613(On 22/08/2022 Spot Bond					0.00000	100.27745				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614(On 30/11/2023 Spot Bond					0.00000	100.52922				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615(On 30/09/2022 Spot Bond					0.00000	101.01279				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	102.71903				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618(On 20/12/2022 Spot Bond					0.00000	101.85270				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619(On 31/05/2024 Spot Bond					0.00000	100.24542				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620(On 28/10/2024 Spot Bond					0.00000	100.61008				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	100.60782				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62 On 28/04/2022 Spot Bond					0.00000	100.63888				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	100.70916				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			6.20000	106.41305	6.20000	106.36010				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	100.38661				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	90.28162				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			12.01500	64.45381	12.01500	85.54255				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2022 Spot Bond					0.00000	100.32462				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			9.67500	102.43658	9.67500	102.35771				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.38491				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	100.32370				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 Interest
Total For CLN632										0.00	0	
CLN63: On 09/10/2034 Spot Bond					0.00000	101.19666				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63: On 09/05/2022 Spot Bond					0.00000	100.53268				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	102.15058				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63: On 21/11/2024 Spot Bond					0.00000	100.27544				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	100.38321				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63: On 19/02/2022 Spot Bond					0.00000	100.41403				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	100.41725				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64: On 17/10/2023 Spot Bond					0.00000	100.74810				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64: On 21/11/2024 Spot Bond					0.00000	100.27691				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.23510				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64: On 29/01/2022 Spot Bond					0.00000	100.63700				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.23732				0.00	0	

Contract 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	100.54107				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.16051				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.38321				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	100.30921				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	100.38321				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	101.54736				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.24269				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.91949				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.50500				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	116.27100				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond					0.00000	140.59300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond					0.00000	100.38137				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond					0.00000	101.24818				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond					0.00000	100.45804				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond					0.00000	104.88266				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond					0.00000	102.94980				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond					0.00000	100.18769				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.42292				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 09/03/2022 Spot Bond					0.00000	100.01495				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.25785	148.50841	4.25785	120.61877				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 Interest
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.25785	148.50841	4.25785	120.61955				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.43142				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.45408				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	101.25460				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond					0.00000	100.53001				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	100.43878				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.01271				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.19782				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.23284				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.66959				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	101.47333				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	101.47312				0.00	0	

Contract 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	101.28742				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	101.11737				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	101.28755				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.45406				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	86.63205				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	85.08747				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	105.59820				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.14637				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.37255				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	85.63219				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.84292				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	87.20689				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.46540				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	99.95594				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.25665				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	83.57848				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	83.82482				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond					0.00000	99.94776				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond					0.00000	100.34882				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.26540				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.26540				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.26540				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	82.60435				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	99.96038				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	81.58863				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	81.91509				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.12812				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	82.63452				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.15823				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.15823				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.15823				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.18011				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.18011				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.18011				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	85.16839				0.00	0	

Contract 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	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.22227				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.87081				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	99.95957				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond					0.00000	100.46679				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	95.80985				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.41456				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.48097				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	107.19100				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	94.42509				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.37753				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	101.40516				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.55028				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	100.94689				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	100.19918				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2021 Spot Bond					0.00000	101.28749				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.67308				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	99.95634				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.99832				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	102.64068				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.96128				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	102.18459				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	102.11837				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.26646				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	100.55249				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.66055				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	94.10928				0.00	0	

Contract 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	102.64068				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	99.77839				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	98.73813				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	82.12549				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	88.56011				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.19943				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.70054				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.97000	6.97000	6.97000	113.65828				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.17670				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	101.94613				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	100.21438				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.42061				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.36211				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	103.23744				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.31005				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.26407				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	100.25319				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	100.21858				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	100.12279				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	100.08738				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.28000	100.45410	8.28000	100.38696				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			7.52000	106.70336	7.52000	106.63845			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			10.24500	104.02099	10.24500	109.64461		2,049,000,000.00	200,000,000	100,000,000	
Total COJ08 SPOT								2,049,000,000.00	200,000,000	100,000,000	
Total For COJ08								2,049,000,000.00	200,000,000	100,000,000	
COJG0 On 09/06/2024 Spot Bond			6.51000	108.41922	6.51000	108.36199		56,915,628,000.00	8,742,800,000	31,300,000,000	
Total COJG01 SPOT								56,915,628,000.00	8,742,800,000	31,300,000,000	
Total For COJG01								56,915,628,000.00	8,742,800,000	31,300,000,000	
COT01 On 03/04/2023 Spot Bond			7.05500	104.27793	7.05500	104.21836		0.00	0	0	
Total COT01 SPOT								0.00	0	0	
Total For COT01								0.00	0	0	
COT02 On 03/04/2028 Spot Bond			12.03500	94.00462	12.03500	93.91411		0.00	0	100,000,000	
Total COT02 SPOT								0.00	0	100,000,000	
Total For COT02								0.00	0	100,000,000	
COT03 On 05/06/2028 Spot Bond			10.62500	94.84530	10.62500	94.76441		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			9.42000	9.42000	9.42000	110.15820		0.00	0	0	
Total CPV01 SPOT								0.00	0	0	
Total For CPV01								0.00	0	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.87903		0.00	0	0	
Total DENG88 SPOT								0.00	0	0	
Total For DENG88								0.00	0	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.75095		0.00	0	0	
Total DENG99 SPOT								0.00	0	0	
Total For DENG99								0.00	0	0	
DNG10 On 10/12/2021 Spot Bond					0.00000	100.00000		0.00	0	0	
Total DNG103 SPOT								0.00	0	0	
Total For DNG103								0.00	0	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	99.63193		0.00	0	0	
Total DOL012 SPOT								0.00	0	0	
Total For DOL012								0.00	0	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.27112		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 DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.26770				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.37500	9.37500	9.37500	103.27673				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.69223				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.29266				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.57500	106.82639	6.57500	106.77007				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	46.51889	100.00000	46.21237				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	46.51889	100.00000	46.21237				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.00000	108.41863	7.00000	108.35784				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	103.05419	9.69000	102.97473				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.05419	9.69000	102.97473				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.91000	94.60085	11.91000	94.51168				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	103.18227	10.10000	103.09943				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.18227	10.10000	103.09943				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	101.00402				0.00	0	

Contract 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	100.04820				0.00	0	1,400,000.00
Total DVF22B SPOT										0.00	0	1,400,000.00
Total For DVF22B										0.00	0	1,400,000.00
DVF22 On 24/10/2022 Spot Bond					0.00000	100.75809				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.64785				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.98660				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.81603				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.54205				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	98.35271				0.00	1,200,000.000	300,000.00
Total DVFB25 SPOT										0.00	1,200,000.000	300,000.00
Total For DVFB25										0.00	1,200,000.000	300,000.00
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.53297				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.49769				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	96.39152				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.52754				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	100.61379			0.00	0	
Total DVFB30 SPOT									0.00	0	
Total For DVFB30									0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.32668			0.00	0	
Total DVFB31 SPOT									0.00	0	
Total For DVFB31									0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.35000	103.49455	5.35000	103.44966			0.00	0	
Total ECN22 SPOT									0.00	0	
Total For ECN22									0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.53000	109.50792	6.53000	109.44963			0.00	0	
Total ECN24 SPOT									0.00	0	
Total For ECN24									0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.14000	111.13780	5.14000	111.06472			0.00	0	
Total ECN32 SPOT									0.00	0	
Total For ECN32									0.00	0	
EL037 On 31/01/2037 Spot Bond			5.01000	98.72366	5.01000	98.66045			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	138.65860	2.25000	138.60043			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			4.18000	146.28544	4.18000	146.20062		1,571,680,000,000.00		376,000,000	94,000,000
Total EL28 SPOT								1,571,680,000,000.00		376,000,000	94,000,000
Total For EL28								1,571,680,000,000.00		376,000,000	94,000,000
EL29 On 19/11/2029 Spot Bond			4.13300	132.72966	4.13300	132.65321		1,438,284,000,000.00		348,000,000	87,000,000
Total EL29 SPOT								1,438,284,000,000.00		348,000,000	87,000,000
Total For EL29								1,438,284,000,000.00		348,000,000	87,000,000
EL30 On 29/07/2030 Spot Bond			4.17500	129.68726	4.17500	129.61283		1,803,600,000,000.00		432,000,000	108,000,000
Total EL30 SPOT								1,803,600,000,000.00		432,000,000	108,000,000
Total For EL30								1,803,600,000,000.00		432,000,000	108,000,000
EL31 On 02/06/2031 Spot Bond			4.83000	113.06833	4.83000	112.99705		1,062,600,000,000.00		220,000,000	55,000,000
Total EL31 SPOT								1,062,600,000,000.00		220,000,000	55,000,000
Total For EL31								1,062,600,000,000.00		220,000,000	55,000,000
EL36 On 31/01/2036 Spot Bond			4.98000	100.88370	4.98000	100.81934		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	138.65860	2.25000	138.60043				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	179.13917				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	176.26829				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	136.45695				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	135.37567				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	133.18117				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	123.74848				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	124.97169				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	119.74097				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	121.73952				0.00	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				0.00	0	22,232,000.00
Total ELN015 SPOT										0.00	0	22,232,000.00
Total For ELN015										0.00	0	22,232,000.00
EMM03 On 04/05/2024 Spot Bond			9.71000	101.77330	9.71000	101.69335				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.62500	11.62500	11.62500	94.06720				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.67500	11.67500	11.67500	98.62252				0.00	0	666,666.60
Total EMM05 SPOT										0.00	0	666,666.60
Total For EMM05										0.00	0	666,666.60
EMM06 On 23/06/2025 Spot Bond			9.77500	9.77500	9.77500	105.50267				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.77500	9.77500	9.77500	106.06605				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.67000	11.67000	11.67000	79.29623				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.96000	10.96000	10.96000	98.83521				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.67000	11.67000	11.67000	92.94076				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.07973				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.01310				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	

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	99.95567				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	99.95714				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.44254				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.13236				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.18239				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.01589				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC48 On 12/03/2022 Spot Bond					0.00000	99.95752				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.39508				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.10543				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.10822				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.76548				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	99.99989				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 Interest
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	100.55987				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	101.15224				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.91218				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	100.34895				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT009 On 12/11/2024 Spot Bond					0.00000	100.36787				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.31431				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.29865				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.33930				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.30177				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.31739				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA26 On 17/05/2022 Spot Bond					0.00000	100.29369				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA26 On 17/08/2022 Spot Bond					0.00000	100.28615				0.00	0	

Contract 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	100.33301				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.85000	108.24301	5.85000	108.19214				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	103.80958	10.00000	103.72704				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.77500	98.27642	8.77500	98.20688		325,006,695,000.00		37,037,800	2,650,469,800	
Total ES26 SPOT								325,006,695,000.00		37,037,800	2,650,469,800	
Total For ES26								325,006,695,000.00		37,037,800	2,650,469,800	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.53470	7.85000	101.47029				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.31000	77.37490	11.32500	77.22514		1,796,471,352,000.00		158,839,200	453,897,100	
Total ES33 SPOT								1,796,471,352,000.00		158,839,200	453,897,100	
Total For ES33								1,796,471,352,000.00		158,839,200	453,897,100	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.82668	7.50000	101.76456				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.71000	76.40852	11.72000	76.27583		3,618,727,248,000.00		309,028,800	1,330,717,800	
Total ES42 SPOT								3,618,727,248,000.00		309,028,800	1,330,717,800	
Total For ES42								3,618,727,248,000.00		309,028,800	1,330,717,800	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.12689	8.50000	101.05753				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.00677				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.80443				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	99.84262				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.36423				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.27549				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.33879				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.35569				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.61998				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.13307				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.27978				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.52369				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.56170				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.48219				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 Inter
Total For FRB17/JIBAR									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.68640			0.00	0	
Total FRB22 SPOT									0.00	0	
Total For FRB22									0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	102.99137			0.00	400,000,000	200,000,000
Total FRB23 SPOT									0.00	400,000,000	200,000,000
Total For FRB23									0.00	400,000,000	200,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	104.17772			0.00	13,780,000,000	11,890,000,000
Total FRB24 SPOT									0.00	13,780,000,000	11,890,000,000
Total For FRB24									0.00	13,780,000,000	11,890,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	103.27993			0.00	0	15,550,000,000
Total FRB25 SPOT									0.00	0	15,550,000,000
Total For FRB25									0.00	0	15,550,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.72850			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.29500	107.23704	8.29500	107.16523			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.33054			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.76724			0.00	0	
Total FRB29 SPOT									0.00	0	
Total For FRB29									0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.27500	100.78391	8.27500	100.71658			0.00	0	
Total FRB30 SPOT									0.00	0	
Total For FRB30									0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.25233			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.96000	176.68603	1.96000	176.61575			19,600,000,000.00	10,000,000	5,000,000
Total FRBI22 SPOT									19,600,000,000.00	10,000,000	5,000,000
Total For FRBI22									19,600,000,000.00	10,000,000	5,000,000
FRBI23 On 07/12/2023 Spot Bond			2.49000	314.80902	2.49000	314.67021			657,360,000,000.00	264,000,000	66,000,000

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 FRBI23 SPOT										657,360,000,000.00	264,000,000	66,000,000
Total For FRBI23										657,360,000,000.00	264,000,000	66,000,000
FRBI25 On 31/01/2025 Spot Bond			3.15500	3.15500	3.15500	153.38143				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.04000	200.59253	4.04000	200.47888				0.00	0	372,000,000
Total FRBI28 SPOT										0.00	0	372,000,000
Total For FRBI28										0.00	0	372,000,000
FRBI29 On 31/03/2029 Spot Bond			4.54000	4.54000	4.54000	105.85326				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.98000	4.98000	4.98000	217.31569				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.17000	94.83003	5.17000	94.76766				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.22000	95.60457	5.22000	95.54175				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ01 On 28/10/2024 Spot Bond			6.93000	6.93000	6.93000	82.38264				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ01 On 10/12/2024 Spot Bond			6.99000	6.99000	6.99000	81.58757				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			4.44000	4.44000	4.44000	147.62157				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	96.39834				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	176.53239	2.61000	176.45280				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.47000	176.32952	3.47000	176.23767				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	99.93905				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	102.42194				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.92387				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	100.64844				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	103.44123				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.27795				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.41451				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	115.11798				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.57286				0.00	0	
Total FRC284 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.27355				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	113.06923				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	101.23061				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	101.99530				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.36346				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.37025				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.75731				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	102.24623				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.53995				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.19568				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.51342				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.16272				0.00	0	

Contract 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	101.57985				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308: On 20/06/2024 Spot Bond					0.00000	101.20399				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309: On 20/12/2024 Spot Bond					0.00000	101.38782				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310: On 20/06/2024 Spot Bond					0.00000	101.52520				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313: On 13/10/2026 Spot Bond					0.00000	99.77831				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315: On 15/09/2033 Spot Bond					0.00000	101.43842				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316: On 31/07/2034 Spot Bond					0.00000	100.65736				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317: On 20/12/2024 Spot Bond					0.00000	101.37010				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318: On 20/12/2026 Spot Bond					0.00000	101.52498				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319: On 20/12/2024 Spot Bond					0.00000	101.69276				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323: On 20/06/2026 Spot Bond					0.00000	101.40314				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	100.96468				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	102.21459				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.96190				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.16890				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.43998				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.80136				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC331 On 31/05/2024 Spot Bond					0.00000	100.62757				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC332 On 25/04/2023 Spot Bond					0.00000	102.84637				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC333 On 07/12/2023 Spot Bond					0.00000	100.47791				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	100.73404				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	101.80855				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	101.24367				0.00	0	
Total FRC343 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.86237				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	101.63996				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	102.33225				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.91527				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.78217				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2022 Spot Bond					0.00000	100.70511				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.17683				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.05893				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.79504				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	100.88663				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.79901				0.00	0	

Contract 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	100.80618				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC358 On 31/01/2022 Spot Bond					0.00000	100.51982				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC359 On 14/11/2022 Spot Bond					0.00000	100.65431				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.85976				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC361 On 31/01/2024 Spot Bond					0.00000	100.67342				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC362 On 31/03/2022 Spot Bond					0.00000	101.06283				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC363 On 01/08/2026 Spot Bond					0.00000	100.45792				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC364 On 28/02/2024 Spot Bond					0.00000	100.44639				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC365 On 31/08/2024 Spot Bond					0.00000	100.67818				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	102.09188				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC368 On 31/05/2024 Spot Bond					0.00000	100.18922				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	103.63425				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	103.64524				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.79811				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.79435				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	103.74639				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37! On 25/04/2023 Spot Bond					0.00000	101.19281				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	101.80685				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	101.79626				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37! On 20/12/2026 Spot Bond					0.00000	101.25260				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37! On 23/09/2023 Spot Bond					0.00000	101.43292				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38(On 16/12/2021 Spot Bond					0.00000	101.00396				0.00	0	
Total FRC380 SPOT										0.00	0	
Total For FRC380										0.00	0	
FRC38 On 20/12/2026 Spot Bond					0.00000	100.61800				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	176.29265				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	176.30766				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	176.30516				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.61000	103.24254	4.61000	103.17908				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.86000	113.33286	4.86000	113.26165				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.67909				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.24618				0.00	0	270,000,00
Total FRJ22 SPOT										0.00	0	270,000,00
Total For FRJ22										0.00	0	270,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.28065				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.98957				0.00	1,140,000,000	570,000,00
Total FRJ24 SPOT										0.00	1,140,000,000	570,000,00
Total For FRJ24										0.00	1,140,000,000	570,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.56059				0.00	600,000,000	450,000,00
Total FRJ25 SPOT										0.00	600,000,000	450,000,00
Total For FRJ25										0.00	600,000,000	450,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.15735				0.00	1,380,000,000	590,000,00
Total FRJ26 SPOT										0.00	1,380,000,000	590,000,00
Total For FRJ26										0.00	1,380,000,000	590,000,00
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.48674				0.00	0	

Contract 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	101.10914				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.19965				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.12853				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.40800	4.40800	4.40800	100.87613				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.83000	4.83000	4.83000	113.69004				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.19588				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.60342				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.97000	111.77862	4.97000	111.70739				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.83000	220.57401	4.83000	220.43498				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.11000	109.83738	5.11000	109.76618				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.86000	4.86000	4.86000	219.80686				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			3.99000	149.69260	3.99000	149.60890				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	131.31641	3.70500	131.24600				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.91000	112.62318	4.91000	112.55197				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.98000	217.45539	4.98000	217.31569				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.03000	216.42754	5.03000	216.28766				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.52000	121.73039	3.52000	151.71863				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.06000	215.81361	5.06000	215.67360				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.11000	109.83738	5.11000	109.76618				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.66000	193.67059	4.66000	193.55114				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.86000	100.10542	5.86000	100.03457				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.55000	194.87848	4.55000	194.76003				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.61000	194.21855	4.61000	194.09959				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			5.57000	205.68914	5.57000	205.54728				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.81000	100.72077	5.81000	100.64988				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.11000	5.11000	5.11000	109.76618				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.09000	110.11219	5.09000	110.04099				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.42000	196.31714	4.42000	196.19987				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.34000	210.18302	5.34000	210.04196				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.55000	194.87848	4.55000	194.76003				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.55000	194.87848	4.55000	194.76003				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.95100	201.60921	3.95100	201.49640				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.29000	148.36703	4.29000	148.28052				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.31000	176.60327	2.31000	176.52796				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.90000	191.06476	4.90000	190.94325				0.00	0	

Contract 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			4.94000	190.63439	4.94000	190.51253				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			4.26000	148.49896	4.26000	148.41272				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.41500	196.37271	4.41500	196.25549				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			4.95000	4.95000	4.95000	190.40503				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 01/08/2022 Spot Bond					0.00000	6.34883				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17(On 16/10/2022 Spot Bond					0.00000	100.76254				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	100.84198				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	101.24845				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	101.22945				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	206.43069				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	46.56033				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.45235				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.52369				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.40972				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.22402				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.86849				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.29308				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	101.08209			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	101.83765			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	101.24367			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	101.09300			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	100.38082			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	104.10589				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	110.66195				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	101.39340				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.42968				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	76.79657				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.02410				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	117.17258				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 20/12/2021 Spot Bond					0.00000	100.81614				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	101.28813				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	100.50566				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS252 On 31/01/2022 Spot Bond					0.00000	100.50681				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS253 On 22/02/2024 Spot Bond					0.00000	103.01407				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS254 On 31/01/2022 Spot Bond					0.00000	100.50338				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.11646				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	118.96562				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	102.38310				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.74546				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.20173				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	101.27161				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	119.30041				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.28137				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	116.59864				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond					0.00000	101.93156				0.00	0	

Contract 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	111.41869				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	101.27355				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.26912				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	101.61063				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.74291				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	101.83253				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	101.01207				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 13/01/2022 Spot Bond					0.00000	100.62868				0.00	0	
Total FRS283 SPOT										0.00	0	
Total For FRS283										0.00	0	
FRS283 On 28/02/2031 Spot Bond			9.54500	9.54500	9.54500	102.41449				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			9.54500	9.54500	9.54500	102.41449				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.68402				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 14/02/2022 Spot Bond					0.00000	102.86344				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	100.52242				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			10.86900	10.86900	10.86900	95.59166				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 03/03/2022 Spot Bond					0.00000	100.09334				0.00	0	
Total FRS290 SPOT										0.00	0	
Total For FRS290										0.00	0	
FRS29 On 12/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.29000	2.29000	2.29000	315.86372				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.03000	317.55211	2.03000	317.42398			1,185,520,000,000.00	584,000,000	146,000,000	
Total FRS37 SPOT									1,185,520,000,000.00	584,000,000	146,000,000	
Total For FRS37									1,185,520,000,000.00	584,000,000	146,000,000	
FRS43 On 07/12/2023 Spot Bond			2.03000	2.03000	2.03000	317.42398				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.55000	176.78306	1.55000	176.71867				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.55000	176.78306	1.55000	176.71867				0.00	0	
Total FRS51 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 FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.52174				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.81000	105.05338	4.81000	104.98778				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.35000	71.65075	4.35000	111.80587				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.41000	3.41000	3.41000	152.21747				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.69000	3.69000	3.69000	150.95148				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.09000	3.09000	3.09000	311.12423				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.54000	5.54000	5.54000	104.72407			1,163,400,000,000.00		210,000,000	210,000,000
Total FRX23 SPOT									1,163,400,000,000.00		210,000,000	210,000,000
Total For FRX23									1,163,400,000,000.00		210,000,000	210,000,000
FRX24 On 10/12/2024 Spot Bond			6.87500	110.40679	6.87500	110.34530				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.25500	111.51250	7.25500	111.44773				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.72500	108.89065	7.72500	108.82265				0.00	0	
Total FRX26 SPOT										0.00	0	
Total For FRX26										0.00	0	
FRX27 On 07/03/2027 Spot Bond			7.83500	112.65781	7.83500	112.58608			3,134,000,000,000.00		400,000,000	200,000,000
Total FRX27 SPOT									3,134,000,000,000.00		400,000,000	200,000,000
Total For FRX27									3,134,000,000,000.00		400,000,000	200,000,000
FRX28 On 26/07/2028 Spot Bond			8.28500	113.03882	8.28500	112.96404				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.86000	108.63826	8.86000	108.56152				2,613,700,000,000.00	295,000,000	295,000,000
Total FRX30 SPOT										2,613,700,000,000.00	295,000,000	295,000,000
Total For FRX30										2,613,700,000,000.00	295,000,000	295,000,000
FRX31 On 21/02/2031 Spot Bond			9.08500	105.46710	9.08500	105.39074				2,407,525,000,000.00	265,000,000	265,000,000
Total FRX31 SPOT										2,407,525,000,000.00	265,000,000	265,000,000
Total For FRX31										2,407,525,000,000.00	265,000,000	265,000,000
FRX32 On 31/03/2032 Spot Bond			9.26000	110.35930	9.26000	110.27701				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.50500	79.63718	10.50500	79.57001				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.17959				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.49382				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.25992				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.24767				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.25597				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.25841				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A1 On 20/10/2022 Spot Bond					0.00000	100.66578				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.70207				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.74950				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.77318				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.28011				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.62760				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	100.42525				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.27205				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.22112				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.22299				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.30813				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.14000	110.93739	4.14000	110.87377				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.03838				0.00	0	
Total GRT07 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 GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.09900	108.53639	6.09900	108.48266				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.17636				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.65009				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.87500	107.98413	6.87500	107.92399				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.76404				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.62459				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.00170				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.50562				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.01515				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	100.65554				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.71973				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.59426				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.16144				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.46566				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.34156				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.47652				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.96778				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.01969				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.53188				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.54984				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.83613				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.27159				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT45 On 24/06/2023 Spot Bond					0.00000	102.04733				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.69006				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.93308				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.68611				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.22938				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.11158				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.34894				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.17086				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.89391				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.14254				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.48258				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.70892				0.00	0	
Total HILB09 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 HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	99.80935				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.13561				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.03200				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	99.95386				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.09153				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.02350				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.00414				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.63000	313.98023	2.63000	313.83820			957,320,000,000.00	364,000,000	91,000,00	
Total HWAY23 SPOT									957,320,000,000.00	364,000,000	91,000,00	
Total For HWAY23									957,320,000,000.00	364,000,000	91,000,00	
HWAY2 On 07/12/2024 Spot Bond			2.98000	2.98000	2.98000	318.67795			0.00	0	0	
Total HWAY24 SPOT									0.00	0	0	
Total For HWAY24									0.00	0	0	
HWAY3 On 28/08/2030 Spot Bond			10.32500	103.20816	10.32500	103.12349			0.00	0	0	
Total HWAY30 SPOT									0.00	0	0	
Total For HWAY30									0.00	0	0	
HWAY3 On 28/02/2033 Spot Bond			4.94000	77.69531	4.94000	102.77671			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			11.24500	90.08126	11.24500	90.00096			123,190,099,500.00	10,955,100	3,750,843,60	

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 HWAY34 SPOT									123,190,099,500.00	10,955,100	3,750,843,60
Total For HWAY34									123,190,099,500.00	10,955,100	3,750,843,60
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.45809	100.00000	12.37601			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.32500	89.12686	11.32500	89.04686			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	12.45630	100.00000	12.37423			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	100.90970			0.00	720,000,000	15,360,000,00
Total HWF11 SPOT									0.00	720,000,000	15,360,000,00
Total For HWF11									0.00	720,000,000	15,360,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.71279			0.00	1,260,000,000	340,000,00
Total HWF12 SPOT									0.00	1,260,000,000	340,000,00
Total For HWF12									0.00	1,260,000,000	340,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.16297			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.78000	155.18413	2.84000	154.83391			293,022,601,252,000.00	105,403,813,400	453,765,880,10
Total I2025 SPOT									13,022,601,252,000.00	105,403,813,400	453,765,880,10
Total For I2025									13,022,601,252,000.00	105,403,813,400	453,765,880,10
I2029 On 31/03/2029 Spot Bond			3.65000	112.37000	3.67000	112.16000			457,021,963,320,000.00	125,211,496,800	286,546,004,80
Total I2029 SPOT									17,021,963,320,000.00	125,211,496,800	286,546,004,80
Total For I2029									17,021,963,320,000.00	125,211,496,800	286,546,004,80
I2033 On 28/02/2033 Spot Bond			4.00500	109.49277	4.11000	108.31564			730,221,820,128,000.00	182,327,545,600	244,268,330,70
Total I2033 SPOT									10,221,820,128,000.00	182,327,545,600	244,268,330,70
Total For I2033									10,221,820,128,000.00	182,327,545,600	244,268,330,70
I2038 On 31/01/2038 Spot Bond			4.11000	124.64827	4.21000	122.99319			252,347,238,092,000.00	304,707,357,200	454,469,171,60
Total I2038 SPOT									12,347,238,092,000.00	304,707,357,200	454,469,171,60
Total For I2038									12,347,238,092,000.00	304,707,357,200	454,469,171,60
I2046 On 31/03/2046 Spot Bond			4.06000	113.77944	4.17000	111.63040			137,887,456,056,000.00	33,962,427,600	335,077,689,80
Total I2046 SPOT									17,887,456,056,000.00	33,962,427,600	335,077,689,80
Total For I2046									17,887,456,056,000.00	33,962,427,600	335,077,689,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050 On 31/12/2050 Spot Bond			4.05000	117.84167	4.22000	114.13394			167,178,138,840,000.00	41,278,552,800	300,482,222,30
Total I2050 SPOT									167,178,138,840,000.00	41,278,552,800	300,482,222,30
Total For I2050									167,178,138,840,000.00	41,278,552,800	300,482,222,30
IBL101 On 24/05/2022 Spot Bond			5.93500	5.93500	5.93500	101.80610			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.53299			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.75000	313.27206	2.75000	313.12728			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.29784			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.80093			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.44081			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.52509			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.82921			0.00	0	
Total IBL128 SPOT									0.00	0	
Total For IBL128									0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.19048			0.00	0	
Total IBL129 SPOT									0.00	0	
Total For IBL129									0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.74684			0.00	0	
Total IBL130 SPOT									0.00	0	
Total For IBL130									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.39073			0.00	0	
Total IBL132 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 IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.15641				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.84424				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.27732				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.88668				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.45581				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.39849				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.24987				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.37753				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.22619				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.03780				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.19561				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.20370				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.28366				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.62803				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.59700				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.61737				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.43749				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.54029				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.42571				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.86950				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.78866				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.26411				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL168 On 18/05/2026 Spot Bond					0.00000	100.27466				0.00	480,000,000	240,000,000
Total IBL168 SPOT										0.00	480,000,000	240,000,000
Total For IBL168										0.00	480,000,000	240,000,000
IBL177 On 19/07/2024 Spot Bond					0.00000	100.68250				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.70725				0.00	3,520,000,000	1,760,000,000
Total IBL178 SPOT										0.00	3,520,000,000	1,760,000,000
Total For IBL178										0.00	3,520,000,000	1,760,000,000
IBL181 On 25/08/2024 Spot Bond					0.00000	100.20872				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.21588				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	99.99995				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.99995				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.86268				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.77728				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.53989				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.45332				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.41570				0.00	0	
Total IBL199 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 IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.11197				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.11576				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.06291				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				0.00	0	20,000,000,00
Total IBL203 SPOT										0.00	0	20,000,000,00
Total For IBL203										0.00	0	20,000,000,00
IBL204 On 09/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	25,000,000,00
Total IBL204 SPOT										0.00	0	25,000,000,00
Total For IBL204										0.00	0	25,000,000,00
IBL205 On 09/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,000,00
Total IBL205 SPOT										0.00	0	100,000,000,00
Total For IBL205										0.00	0	100,000,000,00
IBL206 On 09/12/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00		10,000,000,000	10,000,000,00
Total IBL206 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,00	10,000,000,00
Total For IBL206									10,000,000,000,000.00	10,000,000,000	10,000,000,00	10,000,000,00
IBL36 On 31/01/2022 Spot Bond			1.63000	1.63000	1.63000	176.69858				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.64000	110.49299	6.64000	110.43417				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.90000	176.70022	1.90000	176.63079				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.01000	105.10058	5.01000	105.05749				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.21502				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.80000	102.40228	8.80000	102.32922				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.22500	106.74802	10.22500	106.87542				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.39500	105.71820	9.39500	105.63824			122,135,000,000,000.00		13,000,000,000	13,000,000,000
Total IDCG11 SPOT									122,135,000,000,000.00		13,000,000,000	13,000,000,000
Total For IDCG11									122,135,000,000,000.00		13,000,000,000	13,000,000,000
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.93318				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.43972				0.00	1,000,000,000	500,000,000
Total IDCG15 SPOT										0.00	1,000,000,000	500,000,000
Total For IDCG15										0.00	1,000,000,000	500,000,000
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.02846				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.45036				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	99.95995				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.71893				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.86565				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.56610				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.71238				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.25856				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.12500	101.62305	8.12500	101.55637				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	103.75186				0.00	0	140,000,00
Total INLV01 SPOT										0.00	0	140,000,00
Total For INLV01										0.00	0	140,000,00
INLV05 On 22/03/2023 Spot Bond					0.00000	104.88018				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.40725				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	97.01514				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	102.09225				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.95549				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.08558				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	101.28331				0.00	0	
Total IPF16 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 IPF16										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	101.16322				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	101.18482				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	101.15569				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.09090				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.49506				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.81211				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.43498				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.44316				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.06812				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.67031				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.04998				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	99.95629				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC36 On 10/02/2022 Spot Bond					0.00000	100.34586				0.00	0	
Total IPFC36 SPOT										0.00	0	
Total For IPFC36										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.27552				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	101.00212	2.75000	100.97938				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.31000	186.70551	5.31000	186.58061			169,920,000,000.00		32,000,000	8,000,00
Total IV019 SPOT									169,920,000,000.00		32,000,000	8,000,00
Total For IV019									169,920,000,000.00		32,000,000	8,000,00
IV035 On 07/04/2022 Spot Bond					0.00000	102.43873				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	176.34267			951,600,000,000.00		312,000,000	78,000,00
Total IV039 SPOT									951,600,000,000.00		312,000,000	78,000,00
Total For IV039									951,600,000,000.00		312,000,000	78,000,00
IV044 On 31/01/2022 Spot Bond					0.00000	100.79705				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.65900	176.52080	2.65900	176.44052			265,900,000,000.00		100,000,000	50,000,00
Total IV045 SPOT									265,900,000,000.00		100,000,000	50,000,00
Total For IV045									265,900,000,000.00		100,000,000	50,000,00
IV046 On 21/06/2022 Spot Bond					0.00000	103.03332				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	105.03569				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.21000	187.75813	5.21000	187.63405				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC116 On 16/08/2022 Spot Bond					0.00000	100.40155				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.21272				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.45639				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.50327				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	101.13432				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	99.95670				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	99.95670				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.08313				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	101.44950				0.00	0	
Total IVC159 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 IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	99.89303				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.06229				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.09021				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.96882				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.37438				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	101.56685				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	101.41806				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	99.84130	7.40000	103.47377				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.62159				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.33134				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2021 Spot Bond					0.00000	99.92703				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	102.63973	7.23000	102.58032				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC196 On 29/12/2021 Spot Bond					0.00000	101.00803				0.00	0	
Total IVC196 SPOT										0.00	0	
Total For IVC196										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.43469				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.20345				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.12367	7.45000	102.06178				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	99.99986				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	103.39912	3.91012	104.50342				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.69542				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.27466				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.15012				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.53000	6.53000	6.53000	99.78483				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC207 On 17/02/2022 Spot Bond					0.00000	100.18219				0.00	0	
Total IVC207 SPOT										0.00	0	
Total For IVC207										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC208 On 07/06/2023 Spot Bond					0.00000	100.04548				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVZ069 On 09/12/2021 Spot Bond			4.20000	4.20000	4.20000	4.20000				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	99.90803				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	99.65190				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	99.57103				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	99.40967				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	99.32135				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	99.07790				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	98.99701				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 15/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	99.81313				0.00	0	
Total JPM002 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 JPM002										0.00	0	
KAP01: On 01/12/2022 Spot Bond					0.00000	100.71257				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP01: On 24/05/2022 Spot Bond					0.00000	100.34622				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP01: On 19/07/2024 Spot Bond					0.00000	100.74272				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01: On 01/11/2024 Spot Bond					0.00000	100.01310				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01: On 29/04/2022 Spot Bond					0.00000	100.83161				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP01: On 19/10/2023 Spot Bond					0.00000	100.81356				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP01: On 14/04/2024 Spot Bond					0.00000	100.98679				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP01: On 28/07/2024 Spot Bond					0.00000	100.63695				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02: On 15/12/2025 Spot Bond					0.00000	99.92519				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02: On 15/09/2026 Spot Bond					0.00000	99.92491				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.44849				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.87500	122.41856	8.87500	122.33049				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	99.96035				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.43000	104.86422	6.43000	104.80954				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.86633				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.80249				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.28721				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.75722				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	100.99608				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	100.64429				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.98869				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.27305				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.28037				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06: On 07/06/2022 Spot Bond					0.00000	100.16793				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	101.14297				0.00	0	740,000,00
Total MBF065 SPOT										0.00	0	740,000,00
Total For MBF065										0.00	0	740,000,00
MBF06: On 17/11/2023 Spot Bond					0.00000	100.26424				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.13285				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.46987				0.00	0	170,000,00
Total MBF070 SPOT										0.00	0	170,000,00
Total For MBF070										0.00	0	170,000,00
MBF07: On 17/09/2024 Spot Bond					0.00000	99.91201				0.00	4,460,000,000	2,230,000,00
Total MBF071 SPOT										0.00	4,460,000,000	2,230,000,00
Total For MBF071										0.00	4,460,000,000	2,230,000,00
MBP03: On 02/11/2022 Spot Bond					0.00000	100.97409				0.00	0	180,000,00
Total MBP038 SPOT										0.00	0	180,000,00
Total For MBP038										0.00	0	180,000,00
MBP04: On 23/02/2023 Spot Bond					0.00000	100.24090				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.57259				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.38452				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.32786				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.19483				0.00	0	
Total MBP047 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 MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	100.95676				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.97700				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.41550				0.00	0	490,000,00
Total MBP050 SPOT										0.00	0	490,000,00
Total For MBP050										0.00	0	490,000,00
MBP05 On 12/03/2023 Spot Bond					0.00000	100.20908				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.94264				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.12500	8.12500	8.12500	113.57227				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.94900	106.77198	5.94900	106.72096				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.95894				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.96269				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.89285				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.77500	102.12110	8.77500	102.04884				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.00596				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.02500	95.94921	9.02500	96.48735				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.58883				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.52846				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.56177				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.82625				0.00	9,000,000,000	9,000,000,000
Total MTN12 SPOT										0.00	9,000,000,000	9,000,000,000
Total For MTN12										0.00	9,000,000,000	9,000,000,000
MTN13 On 04/06/2025 Spot Bond					0.00000	100.73840				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.44806				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.41954				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.04693				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.60750				0.00	0	400,000,000
Total MTN17 SPOT										0.00	0	400,000,000
Total For MTN17										0.00	0	400,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	98.48604				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN19 On 07/03/2025 Spot Bond					0.00000	100.01396				0.00	12,000,000,000	12,000,000,000
Total MTN19 SPOT										0.00	12,000,000,000	12,000,000,000
Total For MTN19										0.00	12,000,000,000	12,000,000,000
MTN20 On 07/09/2026 Spot Bond					0.00000	99.93708				0.00	0	340,000,000
Total MTN20 SPOT										0.00	0	340,000,000
Total For MTN20										0.00	0	340,000,000
MTN21 On 29/06/2023 Spot Bond					0.00000	103.21468				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.68843				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.72000	101.52957	8.72000	101.45895				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.74541				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.49085				0.00	0	300,000,000
Total MTN25 SPOT										0.00	0	300,000,000
Total For MTN25										0.00	0	300,000,000
MTN26 On 29/06/2026 Spot Bond					0.00000	102.10296				0.00	0	1,940,000,000
Total MTN26 SPOT										0.00	0	1,940,000,000
Total For MTN26										0.00	0	1,940,000,000
MTN27 On 29/06/2028 Spot Bond					0.00000	101.98792				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	99.93029				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.14045				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.53830				0.00	761,534,800	1,880,767,400
Total MTN30 SPOT										0.00	761,534,800	1,880,767,400

Contract 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 MTN30										0.00	761,534,800	1,880,767,40
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.92074				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.28471				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.30420				0.00	600,000,000	300,000,00
Total MWAR05 SPOT										0.00	600,000,000	300,000,00
Total For MWAR05										0.00	600,000,000	300,000,00
MWAR0 On 22/02/2024 Spot Bond					0.00000	100.30412				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	100.25765				0.00	660,000,000	330,000,00
Total MWAR07 SPOT										0.00	660,000,000	330,000,00
Total For MWAR07										0.00	660,000,000	330,000,00
N6D26 On 20/03/2026 Spot Bond					0.00000	101.68106				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	101.28158				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	101.65817				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	105.20008				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	101.11093				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	101.43658				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	101.71340				0.00	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 N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	101.96798				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.29500	102.29545	6.29500	102.24293				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.52000	109.05687	6.52000	108.99985				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.65500	106.93823	9.65500	106.85606				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.66753				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	100.66726				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	100.56967				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	100.62423				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.60650				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	100.56274				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			900,000,000,000,000.00	109,000,000,000	109,000,000,00	
Total NBG07G SPOT									10,000,000,000,000.00	109,000,000,000	109,000,000,00	
Total For NBG07G									10,000,000,000,000.00	109,000,000,000	109,000,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
NBK13/ On 19/03/2024 Spot Bond			6.08500	109.87201	6.08500	109.81744			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK15/ On 11/02/2022 Spot Bond			5.38500	103.47900	5.38500	103.43362			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16/ On 12/02/2025 Spot Bond			7.23700	109.27133	7.23700	109.20802			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17/ On 22/04/2026 Spot Bond			8.27500	107.42543	8.27500	107.35366			0.00	0	
Total NBK17A SPOT									0.00	0	
Total For NBK17A									0.00	0	
NBK19/ On 01/06/2022 Spot Bond			5.91500	102.00970	5.91500	101.96146			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20/ On 01/06/2026 Spot Bond			7.37000	111.54294	7.37000	111.47642		12,086,800,000,000.00	1,640,000,000	410,000,000	
Total NBK20A SPOT								12,086,800,000,000.00	1,640,000,000	410,000,000	
Total For NBK20A								12,086,800,000,000.00	1,640,000,000	410,000,000	
NBK21/ On 21/07/2027 Spot Bond			8.60000	113.05140	8.60000	112.97382		0.00	0		
Total NBK21A SPOT								0.00	0		
Total For NBK21A								0.00	0		
NBK22/ On 19/11/2022 Spot Bond			5.01000	105.22065	5.01000	105.17751		0.00	0		
Total NBK22A SPOT								0.00	0		
Total For NBK22A								0.00	0		
NBK23/ On 19/11/2025 Spot Bond			7.32300	112.01046	7.32300	111.94371		0.00	0		
Total NBK23A SPOT								0.00	0		
Total For NBK23A								0.00	0		
NBK24/ On 19/11/2027 Spot Bond			8.30000	112.86480	8.30000	112.78876		0.00	0	1,000,000,000	
Total NBK24A SPOT								0.00	0	1,000,000,000	
Total For NBK24A								0.00	0	1,000,000,000	
NBK24I On 11/02/2022 Spot Bond					0.00000	100.39223		0.00	0		
Total NBK24B SPOT								0.00	0		
Total For NBK24B								0.00	0		
NBK25/ On 17/02/2023 Spot Bond			5.59000	5.59000	5.59000	109.06183		0.00	0		
Total NBK25A 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 NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.48748				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26I On 10/05/2023 Spot Bond			100.00000	39.99517	100.00000	39.72729				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.27929				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			7.97500	112.61024	7.97500	112.53728				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			5.64000	110.35307	5.64000	110.30304				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29I On 31/07/2026 Spot Bond			7.80000	114.16449	7.80000	114.09330				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30I On 20/02/2024 Spot Bond			5.87000	110.53756	5.87000	110.48543				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31I On 09/11/2023 Spot Bond			5.59000	107.69081	5.59000	107.64162				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.47457				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.90468				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.31972				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.45000	10.45000	10.45000	75.09104				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.40829				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.44262				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	101.79334				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	100.91806				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.31625				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.67631				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.03572				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.30637				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.28477				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.87252				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.80580				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK54I On 21/02/2029 Spot Bond					0.00000	100.92983				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.55888				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.49805				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.63709				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.95787				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.40421				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.59771				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.33744				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.68170				0.00	0	1,320,000,00
Total NBKB62 SPOT										0.00	0	1,320,000,00
Total For NBKB62										0.00	0	1,320,000,00
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.78604				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.84675				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.62000	104.51727	9.62000	104.43591				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.84809				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.65500	104.06849	9.65500	103.98720				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.84675				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.84446				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.84176				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	99.91286				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	99.91286				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.25739				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	100.53883				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.36034				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL04 On 20/03/2023 Spot Bond					0.00000	103.38115				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.57174				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.24912				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.16948				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	107.18230				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.47283				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.71583				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	104.22835				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.68695				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.33712				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.20392				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.57063				0.00	0	
Total NGT106 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 NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.93393				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.30359				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.74828				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.09995				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.84507				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.75128				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.39853				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	99.95496				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	99.94362				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	100.60430				0.00	200,000,000	100,000,000
Total NHM016 SPOT										0.00	200,000,000	100,000,000
Total For NHM016										0.00	200,000,000	100,000,000
NHM01 On 25/05/2023 Spot Bond					0.00000	103.03903				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.65152				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total NHM019 SPOT									0.00	0	
Total For NHM019									0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.89654			0.00	0	
Total NHM020 SPOT									0.00	0	
Total For NHM020									0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.30756			0.00	0	
Total NHM021 SPOT									0.00	0	
Total For NHM021									0.00	0	
NI202 On 07/12/2033 Spot Bond			5.03000	5.03000	5.03000	216.28766			0.00	0	
Total NI202 SPOT									0.00	0	
Total For NI202									0.00	0	
NI210 On 31/03/2028 Spot Bond			3.92000	3.92000	3.92000	201.85222			0.00	0	
Total NI210 SPOT									0.00	0	
Total For NI210									0.00	0	
NI25 On 31/01/2025 Spot Bond			3.59500	3.59500	3.59500	151.37961			0.00	0	
Total NI25 SPOT									0.00	0	
Total For NI25									0.00	0	
NI29 On 31/03/2029 Spot Bond			3.96500	3.96500	3.96500	109.97539			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			4.96000	4.96000	4.96000	111.84763			0.00	0	
Total NI38 SPOT									0.00	0	
Total For NI38									0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.70000	3.70000	3.70000	150.90650			0.00	0	
Total NILB11 SPOT									0.00	0	
Total For NILB11									0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	202.00927	3.45000	201.90444		1,097,100,000,000.00	318,000,000	53,000,000	
Total NILB12 SPOT								1,097,100,000,000.00	318,000,000	53,000,000	
Total For NILB12								1,097,100,000,000.00	318,000,000	53,000,000	
NILB13 On 31/01/2025 Spot Bond			3.50000	3.50000	3.50000	151.80918			0.00	0	
Total NILB13 SPOT									0.00	0	
Total For NILB13									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB14 On 31/03/2028 Spot Bond			3.56500	3.56500	3.56500	205.97834				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.71000	204.39186	3.71000	204.28149				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.07500	110.31885	5.07500	110.24765				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.18708				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.36348				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.40441				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	136.18291				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.40457				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.52745				0.00	0	175,000,00
Total NN023 SPOT										0.00	0	175,000,00
Total For NN023										0.00	0	175,000,00
NN026 On 21/11/2025 Spot Bond					0.00000	100.95104				0.00	0	78,000,00
Total NN026 SPOT										0.00	0	78,000,00
Total For NN026										0.00	0	78,000,00
NN03 On 23/11/2023 Spot Bond					0.00000	100.26903				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.62615				0.00	0	
Total NN034 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 NN034									0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.62212			0.00	0	
Total NN036 SPOT									0.00	0	
Total For NN036									0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	128.55365			0.00	0	
Total NN037 SPOT									0.00	0	
Total For NN037									0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.04911			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	100.28952			0.00	0	
Total NN04 SPOT									0.00	0	
Total For NN04									0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.34676			0.00	0	
Total NN040 SPOT									0.00	0	
Total For NN040									0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	155.39916			0.00	0	
Total NN043 SPOT									0.00	0	
Total For NN043									0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.42966			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	155.17438			0.00	0	
Total NN048 SPOT									0.00	0	
Total For NN048									0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	156.62261			0.00	0	
Total NN049 SPOT									0.00	0	
Total For NN049									0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.95541			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	133.00521			0.00	0	
Total NN051 SPOT									0.00	0	
Total For NN051									0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.82728			0.00	0	248,000,00

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 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	93.60842				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	98.93449				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	99.95301				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	99.71760				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.07702				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.73328				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.39166				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.27148				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	99.84198				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.03939				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	99.94023				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN107 On 18/06/2024 Spot Bond					0.00000	99.84198				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.85511				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.13772				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.98231				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	100.95574				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	103.41778				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	133.39000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	129.58000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	135.67000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	134.00000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	132.81750				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	120.20712				0.00	0	
Total NNF02 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 NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	92.61753				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	118.17916				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03: On 01/08/2022 Spot Bond					0.00000	120.20712				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03: On 29/12/2021 Spot Bond					0.00000	100.96248				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	94.81347				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	104.95416				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04: On 05/05/2022 Spot Bond					0.00000	100.41618				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05: On 22/02/2022 Spot Bond					0.00000	95.36130				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	101.11025				0.00	0	
Total NNF056 SPOT										0.00	0	
Total For NNF056										0.00	0	
NNF05: On 22/03/2022 Spot Bond					0.00000	101.07202				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF057 On 22/03/2022 Spot Bond					0.00000	101.06866				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF058 On 22/03/2022 Spot Bond					0.00000	101.06866				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF059 On 12/09/2024 Spot Bond					0.00000	103.30215				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 28/03/2022 Spot Bond					0.00000	101.00294				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF060 On 29/12/2021 Spot Bond					0.00000	100.98252				0.00	0	
Total NNF061 SPOT										0.00	0	
Total For NNF061										0.00	0	
NNF061 On 29/12/2021 Spot Bond					0.00000	100.99233				0.00	0	
Total NNF062 SPOT										0.00	0	
Total For NNF062										0.00	0	
NNF062 On 04/01/2022 Spot Bond					0.00000	101.16863				0.00	0	
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	
NNF063 On 13/01/2022 Spot Bond					0.00000	100.78864				0.00	0	
Total NNF064 SPOT										0.00	0	
Total For NNF064										0.00	0	
NNF064 On 13/01/2022 Spot Bond					0.00000	100.78864				0.00	0	
Total NNF065 SPOT										0.00	0	
Total For NNF065										0.00	0	
NNF065 On 31/10/2022 Spot Bond					0.00000	100.64323				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF066 On 14/02/2022 Spot Bond					0.00000	100.37765				0.00	0	
Total NNF067 SPOT										0.00	0	
Total For NNF067										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF068 On 17/02/2022 Spot Bond					0.00000	100.30581				0.00	0	
Total NNF068 SPOT										0.00	0	
Total For NNF068										0.00	0	
NNF069 On 18/02/2022 Spot Bond					0.00000	100.29432				0.00	0	
Total NNF069 SPOT										0.00	0	
Total For NNF069										0.00	0	
NNF070 On 22/02/2022 Spot Bond					0.00000	100.25151				0.00	0	
Total NNF070 SPOT										0.00	0	
Total For NNF070										0.00	0	
NNF071 On 22/02/2022 Spot Bond					0.00000	100.25151				0.00	0	
Total NNF071 SPOT										0.00	0	
Total For NNF071										0.00	0	
NNF072 On 23/02/2022 Spot Bond					0.00000	100.23753				0.00	0	
Total NNF072 SPOT										0.00	0	
Total For NNF072										0.00	0	
NNF073 On 22/02/2022 Spot Bond					0.00000	100.25151				0.00	0	
Total NNF073 SPOT										0.00	0	
Total For NNF073										0.00	0	
NNF074 On 26/05/2022 Spot Bond					0.00000	100.19783				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF075 On 28/02/2022 Spot Bond					0.00000	100.14567				0.00	0	
Total NNF075 SPOT										0.00	0	
Total For NNF075										0.00	0	
NNF076 On 28/02/2022 Spot Bond					0.00000	100.14567				0.00	0	
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	130.46375				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A24 On 22/05/2052 Spot Bond					0.00000	85.07217				0.00	263,576,800	131,788,400
Total NQ1A24 SPOT										0.00	263,576,800	131,788,400
Total For NQ1A24										0.00	263,576,800	131,788,400
NQ1A25 On 22/05/2022 Spot Bond					0.00000	100.28182				0.00	0	
Total NQ1A25 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 NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.28239				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.25766				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.21171				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.67142				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.30191				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.28962				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.23350				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.70203				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.24075				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.59000	106.20689	6.59000	106.14984				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.96000	199.61729	2.96000	199.52164				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.17500	110.60397	10.17500	110.51354			52,708,535,000.00		5,180,200	429,856,00

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 NRA028 SPOT										52,708,535,000.00	5,180,200	429,856,00
Total For NRA028										52,708,535,000.00	5,180,200	429,856,00
NRA028 On 30/11/2028 Spot Bond			100.00000	12.91939	100.00000	12.83333				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.26432				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.66355				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.31025				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.95953				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	99.95889				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	99.86419				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.00003				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.54861				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	99.85355				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OMI01 On 22/11/2022 Spot Bond					0.00000	100.07441				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.88000	103.55845	5.88000	103.50919				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.91800	111.13596	7.91800	111.06447				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			6.10500	106.15945	6.10500	106.10656				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.33000	112.35426	8.33000	112.27829				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	99.88932				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.73068				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.11410				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.26407				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.26824				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.23241				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.86902				0.00	0	
Total PEP04 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 Interr
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.17484				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.17781				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.98091				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.28034				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.31446				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.31933				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.32419				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.83000	110.68802	7.87500	115.65995			418,710,456,809,000.00	1,330,614,362,300	1,021,676,785,200	
Total R186 SPOT									18,710,456,809,000.00	330,614,362,300	1021,676,785,200	
Total For R186									18,710,456,809,000.00	330,614,362,300	1021,676,785,200	
R197 On 07/12/2023 Spot Bond			1.66000	319.78083	1.68000	319.53999			36,257,903,596,000.00	21,842,110,600	95,452,368,300	
Total R197 SPOT									16,257,903,596,000.00	21,842,110,600	95,452,368,300	
Total For R197									16,257,903,596,000.00	21,842,110,600	95,452,368,300	
R202 On 07/12/2033 Spot Bond			3.98000	239.28575	4.03000	237.99945			514,864,602,292,000.00	129,362,965,400	291,216,429,500	
Total R202 SPOT									14,864,602,292,000.00	129,362,965,400	291,216,429,500	
Total For R202									14,864,602,292,000.00	129,362,965,400	291,216,429,500	
R2023 On 28/02/2023 Spot Bond			4.94000	105.48359	4.92000	105.46495			770,195,258,222,000.00	155,909,971,300	694,728,375,600	
Total R2023 SPOT									10,195,258,222,000.00	155,909,971,300	694,728,375,600	
Total For R2023									10,195,258,222,000.00	155,909,971,300	694,728,375,600	
R2030 On 31/01/2030 Spot Bond			9.44000	94.86660	9.46000	94.68932			030,298,520,288,000.00	2,227,785,860,200	1,307,341,592,800	

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 R2030 SPOT									10,298,520,288,000.00	227,785,860,200	307,341,592,800
Total For R2030									10,298,520,288,000.00	227,785,860,200	307,341,592,800
R2032 On 31/03/2032 Spot Bond			9.91000	91.08981	9.92000	90.95816			521,960,673,060,000.00	557,210,966,000	1,528,679,984,380
Total R2032 SPOT									1,960,673,060,000.00	557,210,966,000	528,679,984,380
Total For R2032									1,960,673,060,000.00	557,210,966,000	528,679,984,380
R2035 On 28/02/2035 Spot Bond			10.39500	91.73260	10.41500	91.52481			044,411,138,535,000.00	581,472,933,000	1,586,734,245,100
Total R2035 SPOT									14,411,138,535,000.00	581,472,933,000	586,734,245,100
Total For R2035									14,411,138,535,000.00	581,472,933,000	586,734,245,100
R2037 On 31/01/2037 Spot Bond			10.56000	87.69951	10.56000	87.62596			252,506,198,304,000.00	308,002,480,900	862,603,597,600
Total R2037 SPOT									12,506,198,304,000.00	308,002,480,900	362,603,597,600
Total For R2037									12,506,198,304,000.00	308,002,480,900	362,603,597,600
R2040 On 31/01/2040 Spot Bond			10.64000	90.21765	10.65000	90.07003			385,258,933,632,000.00	130,193,508,800	1,048,349,888,200
Total R2040 SPOT									15,258,933,632,000.00	130,193,508,800	1,048,349,888,200
Total For R2040									15,258,933,632,000.00	130,193,508,800	1,048,349,888,200
R2044 On 31/01/2044 Spot Bond			10.67000	86.99595	10.67500	86.88578			776,856,710,393,000.00	635,131,837,900	1,562,700,013,700
Total R2044 SPOT									16,856,710,393,000.00	635,131,837,900	562,700,013,700
Total For R2044									16,856,710,393,000.00	635,131,837,900	562,700,013,700
R2048 On 28/02/2048 Spot Bond			10.61000	86.12205	10.62500	85.93519			1,007,669,657,211,000.00	1,979,987,715,100	1,868,244,450,800
Total R2048 SPOT									17,669,657,211,000.00	979,987,715,100	368,244,450,800
Total For R2048									17,669,657,211,000.00	979,987,715,100	368,244,450,800
R209 On 31/03/2036 Spot Bond			10.36000	70.94112	10.37500	70.79630			595,326,655,384,000.00	153,989,059,400	586,205,272,200
Total R209 SPOT									15,326,655,384,000.00	153,989,059,400	586,205,272,200
Total For R209									15,326,655,384,000.00	153,989,059,400	586,205,272,200
R210 On 31/03/2028 Spot Bond			3.13000	211.27029	3.21000	210.20097			120,710,716,746,000.00	38,565,724,200	157,035,722,300
Total R210 SPOT									10,710,716,746,000.00	38,565,724,200	157,035,722,300
Total For R210									10,710,716,746,000.00	38,565,724,200	157,035,722,300
R212 On 31/01/2022 Spot Bond			1.30000	176.84229	1.30000	176.78150			931,871,200,000,000.00	716,824,000,000	526,300,000,000
Total R212 SPOT									11,871,200,000,000.00	716,824,000,000	526,300,000,000
Total For R212									11,871,200,000,000.00	716,824,000,000	526,300,000,000
R213 On 28/02/2031 Spot Bond			9.71000	85.73300	9.72500	85.58542			618,575,621,068,000.00	269,678,230,800	882,565,954,000
Total R213 SPOT									18,575,621,068,000.00	269,678,230,800	382,565,954,000
Total For R213									18,575,621,068,000.00	269,678,230,800	382,565,954,000
R214 On 28/02/2041 Spot Bond			10.64000	68.24671	10.65000	68.12886			075,704,022,704,000.00	1,134,934,588,600	1,172,353,887,000
Total R214 SPOT									15,704,022,704,000.00	134,934,588,600	172,353,887,000
Total For R214									15,704,022,704,000.00	134,934,588,600	172,353,887,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.09835				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.44952				0.00	0	3,000,000.00
Total RDFB12 SPOT										0.00	0	3,000,000.00
Total For RDFB12										0.00	0	3,000,000.00
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.07767				0.00	0	450,000.00
Total RDFB14 SPOT										0.00	0	450,000.00
Total For RDFB14										0.00	0	450,000.00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.23300				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.37253				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	99.80996				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.46849				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.17010				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.13083				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.18477				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.05256				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.22386				0.00	0	4,000,000.00
Total RDFB23 SPOT										0.00	0	4,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RDFB23										0.00	0	4,000,000,00
RDFB2: On 22/08/2024 Spot Bond					0.00000	98.95998				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.27552				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	100.68684				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	100.46528				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	101.30612				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	100.05465				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	100.07612				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.59396				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.03578				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	100.09634				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.09420				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	101.46451				0.00	0	

Contract 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	101.79369				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.88062				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.18204				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.74732				0.00	400,000,000	200,000,000
Total RES49 SPOT										0.00	400,000,000	200,000,000
Total For RES49										0.00	400,000,000	200,000,000
RES50 On 22/10/2023 Spot Bond					0.00000	100.76338				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.45998				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	99.84862				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			6.60000	105.42620	6.60000	105.36980				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.98000	92.01981	11.98000	91.93161				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.02500	102.85717	11.02500	102.76673				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	101.45373				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.15000	102.30030	10.15000	102.21731				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.08000	103.39129	5.08000	103.34911				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.52110				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.54891				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.68500	109.49252	7.68500	109.42412				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.95335				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.60500	110.21812	6.60500	110.15975				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.89500	101.52675	7.89500	101.46163		18,316,400,000,000.00		2,320,000,000	580,000,000	
Total SBS3 SPOT								18,316,400,000,000.00		2,320,000,000	580,000,000	
Total For SBS3								18,316,400,000,000.00		2,320,000,000	580,000,000	
SBS31 On 12/06/2027 Spot Bond			8.04500	107.63570	8.04500	107.56600		12,188,175,000,000.00		1,515,000,000	525,000,000	
Total SBS31 SPOT								12,188,175,000,000.00		1,515,000,000	525,000,000	
Total For SBS31								12,188,175,000,000.00		1,515,000,000	525,000,000	
SBS34 On 19/09/2024 Spot Bond			7.00500	110.00945	7.00500	109.94670				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 Intere
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.06500	108.96387	7.06500	108.90221			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.89500	108.24052	8.89500	108.16375			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.55000	104.74208	5.55000	104.69457			0.00	0	
Total SBS41 SPOT									0.00	0	
Total For SBS41									0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.48000	111.45156	7.48000	111.38376			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.16000	113.19705	8.16000	113.12205			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.81500	108.86633	5.81500	108.81547			0.00	0	
Total SBS46 SPOT									0.00	0	
Total For SBS46									0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.38925			0.00	0	1,030,000,00
Total SBS47 SPOT									0.00	0	1,030,000,00
Total For SBS47									0.00	0	1,030,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	100.67987			0.00	0	
Total SBS49 SPOT									0.00	0	
Total For SBS49									0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.24000	104.13475	4.24000	104.09868			0.00	0	
Total SBS50 SPOT									0.00	0	
Total For SBS50									0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.52500	6.52500	6.52500	109.88852			0.00	0	
Total SBS51 SPOT									0.00	0	
Total For SBS51									0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.77079			0.00	0	
Total SBS52 SPOT									0.00	0	
Total For SBS52									0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.59563			0.00	0	

Contract 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	100.44801				0.00	300,000,000	590,000,00
Total SBS55 SPOT										0.00	300,000,000	590,000,00
Total For SBS55										0.00	300,000,000	590,000,00
SBS56 On 12/06/2022 Spot Bond			4.97500	101.95960	4.97500	101.91189				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.50253				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.66917				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.13600				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.16750				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.38838				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.63235				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.03640				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	101.21796				0.00	0	1,000,000,00
Total SBS66 SPOT										0.00	0	1,000,000,00
Total For SBS66										0.00	0	1,000,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	100.95325				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	Op Interest
SBS68 On 21/11/2024 Spot Bond					0.00000	100.62707				0.00	240,000,000	120,000,000
Total SBS68 SPOT										0.00	240,000,000	120,000,000
Total For SBS68										0.00	240,000,000	120,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	100.12479				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.08000	317.25247	2.08000	317.12316			191,360,000,000.00		92,000,000	23,000,000
Total SBSI11 SPOT									191,360,000,000.00		92,000,000	23,000,000
Total For SBSI11									191,360,000,000.00		92,000,000	23,000,000
SBSI14 On 07/12/2033 Spot Bond			5.07000	5.07000	5.07000	215.46940				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.28142				0.00	153,000,000,000	76,670,000,000
Total SBSS01 SPOT										0.00	153,000,000,000	76,670,000,000
Total For SBSS01										0.00	153,000,000,000	76,670,000,000
SBSS02 On 19/08/2026 Spot Bond					0.00000	100.29081				0.00	151,600,000,000	75,800,000,000
Total SBSS02 SPOT										0.00	151,600,000,000	75,800,000,000
Total For SBSS02										0.00	151,600,000,000	75,800,000,000
SBT101 On 31/03/2022 Spot Bond					0.00000	102.90544				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.32778				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.90890				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	105.73037				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	101.22457				0.00	0	15,500,000,000
Total SBT106 SPOT										0.00	0	15,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT106										0.00	0	15,500,000.00
SBT201 On 13/02/2023 Spot Bond					0.00000	102.53566				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.60018				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.29000	107.78619	6.29000	107.73120				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.30281				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.14860				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	108.48366				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	102.58306				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	101.28924				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.74632				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.31675				0.00	1,720,000,000	860,000.00
Total SLI5 SPOT										0.00	1,720,000,000	860,000.00
Total For SLI5										0.00	1,720,000,000	860,000.00
SLI6 On 16/08/2028 Spot Bond					0.00000	100.32913				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.81500	99.22198	8.81500	100.66927				0.00	0	

Contract 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	100.34553				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.42805				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.35910				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.35569				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.38284				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.34897				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.38284				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.37603				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.42350				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.36255				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.39640				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	100.39298				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.68000	108.35801	6.68000	108.29935				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.54993				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.16262				0.00	600,000,000	300,000,000
Total SNT05 SPOT										0.00	600,000,000	300,000,000
Total For SNT05										0.00	600,000,000	300,000,000
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.40899				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.56033				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.58198				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.25060				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.25644				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.18248				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	100.97489				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	99.89763				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	100.08682			0.00	0	
Total SPG007 SPOT									0.00	0	
Total For SPG007									0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	101.16736			0.00	494,000,000	494,000,000
Total SPG008 SPOT									0.00	494,000,000	494,000,000
Total For SPG008									0.00	494,000,000	494,000,000
SPG00 On 15/10/2024 Spot Bond					0.00000	101.00434			0.00	0	
Total SPG009 SPOT									0.00	0	
Total For SPG009									0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.25072			0.00	0	
Total SPG010 SPOT									0.00	0	
Total For SPG010									0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.72761			0.00	0	600,000,000
Total SSA07 SPOT									0.00	0	600,000,000
Total For SSA07									0.00	0	600,000,000
SSA08 On 16/05/2024 Spot Bond					0.00000	101.06253			0.00	0	
Total SSA08 SPOT									0.00	0	
Total For SSA08									0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.25500	4.25500	4.25500	148.43478		2,570,020,000,000.00		604,000,000	151,000,000
Total SSN011 SPOT								2,570,020,000,000.00		604,000,000	151,000,000
Total For SSN011								2,570,020,000,000.00		604,000,000	151,000,000
SSN01 On 21/12/2026 Spot Bond			7.85000	110.60087	7.85000	115.76896			0.00	0	
Total SSN017 SPOT									0.00	0	
Total For SSN017									0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.21500	88.43641	9.21500	88.37041			0.00	0	
Total SSN021 SPOT									0.00	0	
Total For SSN021									0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	97.68304			0.00	0	
Total SSN029 SPOT									0.00	0	
Total For SSN029									0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.86382			0.00	0	
Total SSN040 SPOT									0.00	0	
Total For SSN040									0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.32000	107.54945	6.32000	107.49431			0.00	0	

Contract 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			5.11000	109.83738	5.11000	109.76618				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.20495				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.60594				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.43642				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.71000	2.71000	2.71000	313.36402				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.66237				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.53246				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	100.84106				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.64000	3.64000	3.64000	151.17663				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.11000	5.11000	5.11000	109.76618				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			4.51000	4.51000	4.51000	106.06398				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.39000	4.39000	4.39000	196.53386				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.17732				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	100.17404				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	100.16591				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.92450				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	99.92639				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	103.23862				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.90848				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	99.84899				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.88444				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.18149				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	99.95166				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.51412				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			4.90500	4.90500	4.90500	218.86871				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.11388				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	101.72609				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.12211				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.17759				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.01684				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.12500	91.32690	10.12500	91.25340				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.48863				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.54000	94.40380	4.54000	194.87036				0.00	0	224,000,00
Total SSN104 SPOT										0.00	0	224,000,00
Total For SSN104										0.00	0	224,000,00
SSN10: On 07/12/2033 Spot Bond			5.08500	89.69956	5.08500	215.16350				0.00	0	

Contract 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	100.46211				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN106 On 10/02/2023 Spot Bond					0.00000	100.39503				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 31/03/2024 Spot Bond					0.00000	101.40196				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 11/12/2021 Spot Bond					0.00000	99.97756				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN120 On 31/08/2024 Spot Bond					0.00000	100.12941				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN121 On 22/02/2022 Spot Bond					0.00000	95.51717				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN123 On 15/12/2021 Spot Bond					0.00000	99.93146				0.00	0	
Total SSN128 SPOT										0.00	0	
Total For SSN128										0.00	0	
SSN128 On 21/12/2021 Spot Bond					0.00000	101.03925				0.00	0	
Total SSN129 SPOT										0.00	0	
Total For SSN129										0.00	0	
SSN129 On 21/12/2021 Spot Bond					0.00000	101.06109				0.00	0	
Total SSN130 SPOT										0.00	0	
Total For SSN130										0.00	0	
SSN130 On 22/03/2022 Spot Bond					0.00000	101.03487				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN131 On 04/01/2022 Spot Bond					0.00000	101.16228				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	101.17714				0.00	0	
Total SSN133 SPOT										0.00	0	
Total For SSN133										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	100.84837				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 18/01/2022 Spot Bond					0.00000	100.99024				0.00	0	
Total SSN135 SPOT										0.00	0	
Total For SSN135										0.00	0	
SSN13: On 28/12/2021 Spot Bond					0.00000	100.75971				0.00	0	
Total SSN136 SPOT										0.00	0	
Total For SSN136										0.00	0	
SSN13: On 19/01/2022 Spot Bond					0.00000	100.71703				0.00	0	
Total SSN137 SPOT										0.00	0	
Total For SSN137										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	100.77039				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	100.89097				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	100.73153				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.54568				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	100.66101				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 18/02/2022 Spot Bond					0.00000	100.29130				0.00	0	
Total SSN143 SPOT										0.00	0	
Total For SSN143										0.00	0	
SSN14: On 18/02/2022 Spot Bond					0.00000	100.28829				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	100.19128			0.00	0	
Total SSN145 SPOT									0.00	0	
Total For SSN145									0.00	0	
SSN14: On 09/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	35,000,000,000	35,000,000,00	
Total SSN146 SPOT								10,000,000,000,000.00	35,000,000,000	35,000,000,00	
Total For SSN146								10,000,000,000,000.00	35,000,000,000	35,000,000,00	
SST201: On 08/12/2026 Spot Bond					0.00000	100.04759			0.00	0	
Total SST201 SPOT								0.00	0		
Total For SST201								0.00	0		
SZ25 On 30/09/2025 Spot Bond			8.44500	103.57849	8.44500	103.50789		1,773,450,000,000.00	210,000,000	210,000,00	
Total SZ25 SPOT								1,773,450,000,000.00	210,000,000	210,000,00	
Total For SZ25								1,773,450,000,000.00	210,000,000	210,000,00	
T16OM On 21/08/2022 Spot Bond					0.00000	100.22910			0.00	0	
Total T16OM4 SPOT								0.00	0		
Total For T16OM4								0.00	0		
T17A11 On 21/02/2024 Spot Bond					0.00000	100.25204			0.00	0	
Total T17A11 SPOT								0.00	0		
Total For T17A11								0.00	0		
T17A12 On 21/02/2024 Spot Bond					0.00000	100.25106			0.00	0	
Total T17A12 SPOT								0.00	0		
Total For T17A12								0.00	0		
T17A21 On 21/02/2026 Spot Bond					0.00000	100.26308			0.00	0	
Total T17A21 SPOT								0.00	0		
Total For T17A21								0.00	0		
T17A22 On 21/02/2026 Spot Bond					0.00000	100.25822			0.00	0	
Total T17A22 SPOT								0.00	0		
Total For T17A22								0.00	0		
T17A31 On 21/02/2026 Spot Bond			7.21000	102.21846	7.21000	102.15946			0.00	0	
Total T17A31 SPOT								0.00	0		
Total For T17A31								0.00	0		
T17A32 On 21/02/2026 Spot Bond			7.72000	101.73092	7.72000	100.75196			0.00	0	
Total T17A32 SPOT								0.00	0		
Total For T17A32								0.00	0		
TFS14E On 20/03/2022 Spot Bond					0.00000	100.06711			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.30860				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.53674				0.00	0	100,000,0€
Total TFS154 SPOT										0.00	0	100,000,0€
Total For TFS154										0.00	0	100,000,0€
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.59092				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.01965				0.00	0	1,030,000,0€
Total TFS157 SPOT										0.00	0	1,030,000,0€
Total For TFS157										0.00	0	1,030,000,0€
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.96202				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.50495				0.00	0	100,000,0€
Total TFS159 SPOT										0.00	0	100,000,0€
Total For TFS159										0.00	0	100,000,0€
TFS161 On 27/05/2022 Spot Bond					0.00000	100.27415				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.81457				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.76654				0.00	1,665,065,000	1,665,065,0€
Total TFS163 SPOT										0.00	1,665,065,000	1,665,065,0€
Total For TFS163										0.00	1,665,065,000	1,665,065,0€
TFS164 On 22/10/2024 Spot Bond					0.00000	101.36864				0.00	0	150,000,0€
Total TFS164 SPOT										0.00	0	150,000,0€
Total For TFS164										0.00	0	150,000,0€
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.62539				0.00	0	630,000,0€
Total TFS165 SPOT										0.00	0	630,000,0€
Total For TFS165										0.00	0	630,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.85113				0.00	0	1,110,000,00
Total TFS166 SPOT										0.00	0	1,110,000,00
Total For TFS166										0.00	0	1,110,000,00
TFS167 On 27/09/2024 Spot Bond					0.00000	100.91625				0.00	0	970,000,00
Total TFS167 SPOT										0.00	0	970,000,00
Total For TFS167										0.00	0	970,000,00
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.96677				0.00	0	1,580,000,00
Total TFS168 SPOT										0.00	0	1,580,000,00
Total For TFS168										0.00	0	1,580,000,00
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.13126				0.00	600,000,000	300,000,00
Total TFS169 SPOT										0.00	600,000,000	300,000,00
Total For TFS169										0.00	600,000,000	300,000,00
TFS17C On 30/11/2026 Spot Bond					0.00000	100.13728				0.00	300,000,000	150,000,00
Total TFS170 SPOT										0.00	300,000,000	150,000,00
Total For TFS170										0.00	300,000,000	150,000,00
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.26666				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.50443				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.20878				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.26135				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A9 On 21/11/2022 Spot Bond					0.00000	100.25061				0.00	300,723,400	150,361,700
Total TH15A9 SPOT										0.00	300,723,400	150,361,700
Total For TH15A9										0.00	300,723,400	150,361,700
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.28381				0.00	0	
Total TH15B1 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 TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.46314				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.50475				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.30673				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.57427				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.29503				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.12391				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.64918				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.39870				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.35633				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.50901				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	102.60922	8.49000	102.53969				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.42884				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.26574				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.25353				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.26427				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	101.77470	5.76000	101.72760				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.27501				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.29257				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.29355				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.29013				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.31353				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.30720				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16C3 On 21/08/2024 Spot Bond					0.00000	100.39478				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	

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	100.43603				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.41177				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.28498				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.27768				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.30248				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.29130				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.39172				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.37380				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.22147				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.22910				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	99.94594				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.02000	104.57146	6.02000	104.52006				0.00	0	
Total TL24 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 Interr
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			6.67000	109.73955	6.67000	109.67989			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.90578			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.90887			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			8.34500	103.94900	8.34500	103.87898		66,760,000,000,000.00	8,000,000,000	8,000,000,000	
Total TL28 SPOT								66,760,000,000,000.00	8,000,000,000	8,000,000,000	
Total For TL28								66,760,000,000,000.00	8,000,000,000	8,000,000,000	
TL29 On 24/04/2025 Spot Bond					0.00000	101.24964			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.90840			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.19022			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.43064			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.54000	108.57840	6.54000	108.52051		7,866,775,686,000.00	1,202,870,900	1,617,774,400	
Total TN23 SPOT								7,866,775,686,000.00	1,202,870,900	1,617,774,400	
Total For TN23								7,866,775,686,000.00	1,202,870,900	1,617,774,400	
TN23/R On 06/11/2023 Spot Bond			100.00000	30.87570	100.00000	30.66890			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.70000	105.44760	8.70000	105.37442		78,397,822,800,000.00	9,011,244,000	10,161,106,200	
Total TN25 SPOT								78,397,822,800,000.00	9,011,244,000	10,161,106,200	
Total For TN25								78,397,822,800,000.00	9,011,244,000	10,161,106,200	
TN25/R On 19/08/2025 Spot Bond			100.00000	16.82664	100.00000	16.71577			0.00	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 TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.74500	96.96450	9.74500	96.88808			218,381,848,248,000.00	22,409,630,400	29,768,323,30
Total TN27 SPOT									18,381,848,248,000.00	22,409,630,400	29,768,323,30
Total For TN27									18,381,848,248,000.00	22,409,630,400	29,768,323,30
TN27/R On 14/11/2027 Spot Bond			100.00000	10.24664	100.00000	10.17801			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.01000	99.01025	11.01000	98.92283			0.00	0	1,200,000,00
Total TN30 SPOT									0.00	0	1,200,000,00
Total For TN30									0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	117.45793	8.00000	117.38202			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			11.81000	93.94434	11.81000	93.85555			0.00	0	2,220,000,00
Total TN40 SPOT									0.00	0	2,220,000,00
Total For TN40									0.00	0	2,220,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	101.88742	10.75000	101.79953			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	101.14416			0.00	620,000,000	310,000,00
Total TR5A11 SPOT									0.00	620,000,000	310,000,00
Total For TR5A11									0.00	620,000,000	310,000,00
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.14903			0.00	0	
Total TR5A12 SPOT									0.00	0	
Total For TR5A12									0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.15732			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.15638			0.00	0	
Total TR5A22 SPOT									0.00	0	
Total For TR5A22									0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	101.16341	7.61000	103.59338			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	

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 20/06/2022 Spot Bond					0.00000	100.98241				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.13081				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	99.66812				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.03000	103.36033	6.03000	103.30945				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.33540				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.44479				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	99.82698				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.81482				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.85888				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.32000	107.73934	6.32000	107.68410				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	100.81482				0.00	140,603,600	70,301,800
Total TRA4A6 SPOT										0.00	140,603,600	70,301,800
Total For TRA4A6										0.00	140,603,600	70,301,800
TRA4A On 13/04/2024 Spot Bond					0.00000	100.85888				0.00	90,000,000	45,000,000
Total TRA4A7 SPOT										0.00	90,000,000	45,000,000

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 TRA4A7										0.00	90,000,000	45,000,000
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.42434	8.62000	101.35382				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.71695				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.70790				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.31456				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.16383				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.67986				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.21925				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25: On 14/02/2022 Spot Bond					0.00000	99.14835				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25: On 11/03/2022 Spot Bond					0.00000	98.76567				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25: On 16/03/2022 Spot Bond					0.00000	98.67601				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25: On 11/05/2022 Spot Bond					0.00000	97.98273				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26: On 16/09/2022 Spot Bond					0.00000	96.08648				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11On 31/01/2025 Spot Bond					0.00000	101.21113				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11On 31/01/2025 Spot Bond					0.00000	100.78142				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11On 31/01/2025 Spot Bond					0.00000	101.52845				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC38 On 14/12/2021 Spot Bond					0.00000	100.95363				0.00	0	
Total TWC386 SPOT										0.00	0	
Total For TWC386										0.00	0	
TWC38 On 10/01/2022 Spot Bond					0.00000	100.70853				0.00	0	
Total TWC387 SPOT										0.00	0	
Total For TWC387										0.00	0	
TWC38 On 17/01/2022 Spot Bond					0.00000	100.64074				0.00	0	
Total TWC388 SPOT										0.00	0	
Total For TWC388										0.00	0	
TWC38 On 24/01/2022 Spot Bond					0.00000	100.57330				0.00	0	
Total TWC389 SPOT										0.00	0	
Total For TWC389										0.00	0	
TWC39 On 31/01/2022 Spot Bond					0.00000	100.49279				0.00	0	
Total TWC390 SPOT										0.00	0	
Total For TWC390										0.00	0	
TWC39 On 04/02/2022 Spot Bond					0.00000	100.40015				0.00	0	
Total TWC391 SPOT										0.00	0	
Total For TWC391										0.00	0	
TWC39 On 18/02/2022 Spot Bond					0.00000	100.21452				0.00	0	
Total TWC392 SPOT										0.00	0	
Total For TWC392										0.00	0	
TWC39 On 25/02/2022 Spot Bond					0.00000	100.16685				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					0.00000	100.03589				0.00	0	
Total TWC394 SPOT										0.00	0	
Total For TWC394										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.17500	106.76279	10.17500	106.67501				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.33198				0.00	600,000,000	300,000,000
Total UU1A01 SPOT										0.00	600,000,000	300,000,000
Total For UU1A01										0.00	600,000,000	300,000,000
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.37604				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.39638				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.48437				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.92325				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.73573				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.21752				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.32330				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.33682				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.22644				0.00	0	370,000,000
Total VKE17 SPOT										0.00	0	370,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For VKE17										0.00	0	370,000,00
VKE18 On 27/08/2024 Spot Bond					0.00000	100.17493				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.27727				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.13e+017	826,101,943,300	185,700,614,18
Total for SPOT :										1.13e+017	826,101,943,300	185,700,614,18
Total Futures										1.132947669e+017	826,101,946,656	185,701,656,96
Total Options										0.000000000	0	126,48
Grand Total:										1.13e+017	826,101,946,656	185,701,783,48