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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/01/2022

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/02/2022 Bond Future			11.19126	79.35511	11.11842	79.74401			0.00	0	26
ES33 On 05/05/2022 Bond Future			11.41054	76.57646	11.33450	76.97111			0.00	0	8
ES33 On 04/08/2022 Bond Future			11.63414	77.59523	11.55481	77.99535			0.00	0	
ES33 On 03/11/2022 Bond Future			11.86621	74.83420	11.78348	75.23965			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/02/2022 Bond Future			11.60293	78.44066	11.52478	78.92718			0.00	0	3,57
ES42 On 05/05/2022 Bond Future			11.80655	75.17059	11.72497	75.66400			0.00	0	1,19
ES42 On 04/08/2022 Bond Future			12.00870	76.17119	11.92368	76.67136			0.00	0	
ES42 On 03/11/2022 Bond Future			12.21834	72.91220	12.12967	73.41904			0.00	0	
Total ES42 Future									0.00	0	4,76
Total For ES42									0.00	0	4,76
I2025 On 03/02/2022 Bond Future			155.04810	155.04810	154.88653	154.88653			0.00	0	2,19
I2025 On 05/05/2022 Bond Future			157.00228	157.00228	156.84023	156.84023			942,013.68	6	4,90
I2025 On 04/08/2022 Bond Future			157.47386	157.47386	157.31012	157.31012			0.00	0	16

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	03/11/2022	Bond Future			159.54012	159.54012	159.37433	159.37433			0.00	0	
Total I2025 Future												942,013.68	6	7,28
Total For I2025												942,013.68	6	7,28
I2029	On	03/02/2022	Bond Future			113.59418	113.59418	113.51384	113.51384			0.00	0	2,24
I2029	On	05/05/2022	Bond Future			113.82000	113.82000	113.73975	113.73975			0.00	0	2,38
I2029	On	04/08/2022	Bond Future			115.33375	115.33375	115.25278	115.25278			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			115.61999	115.61999	115.53801	115.53801			0.00	0	
Total I2029 Future												0.00	0	6,47
Total For I2029												0.00	0	6,47
I2033	On	03/02/2022	Bond Future			110.65092	110.65092	110.21870	110.21870			0.00	0	2,71
I2033	On	05/05/2022	Bond Future			110.76194	110.76194	110.32543	110.32543			0.00	0	2,90
I2033	On	04/08/2022	Bond Future			112.23493	112.23493	111.79283	111.79283			0.00	0	4,90
I2033	On	03/11/2022	Bond Future			112.39928	112.39928	111.95152	111.95152			0.00	0	
Total I2033 Future												0.00	0	10,64
Total For I2033												0.00	0	10,64
I2038	On	03/02/2022	Bond Future			124.60262	124.60262	124.59479	124.59479			9,095,991.26	73	3,70
I2038	On	05/05/2022	Bond Future			126.17308	126.17308	126.16642	126.16642			15,393,115.76	122	3,10
I2038	On	04/08/2022	Bond Future			126.03278	126.03278	126.02616	126.02616			0.00	0	2,60
I2038	On	03/11/2022	Bond Future			127.68651	127.68651	127.67995	127.67995			0.00	0	
Total I2038 Future												24,489,107.02	195	9,47
Total For I2038												24,489,107.02	195	9,47
I2046	On	03/02/2022	Bond Future			115.02172	115.02172	114.53447	114.53447			0.00	0	9,81
I2046	On	05/05/2022	Bond Future			114.57658	114.57658	114.08434	114.08434			0.00	0	14,00
I2046	On	04/08/2022	Bond Future			116.10047	116.10047	115.60198	115.60198			0.00	0	60
I2046	On	03/11/2022	Bond Future			115.69595	115.69595	115.19081	115.19081			0.00	0	
Total I2046 Future												0.00	0	24,48
Total For I2046												0.00	0	24,48
I2050	On	03/02/2022	Bond Future			116.82215	116.82215	116.59583	116.59583			17,523,322.50	150	5,98
I2050	On	05/05/2022	Bond Future			118.29459	118.29459	118.06649	118.06649			17,744,188.50	150	7,60
I2050	On	04/08/2022	Bond Future			117.84711	117.84711	117.61641	117.61641			0.00	0	1,18
I2050	On	03/11/2022	Bond Future			119.39363	119.39363	119.15992	119.15992			0.00	0	
Total I2050 Future												35,267,511.00	300	14,82
Total For I2050												35,267,511.00	300	14,82
R186	On	03/02/2022	Bond Future			7.67144	112.70180	7.63831	112.84359		5.26	93,993,301.20	834	44,58
R186	On	05/05/2022	Bond Future			7.85566	114.09428	7.81994	114.23895		5.23	145,470,207.00	1,275	49,08
R186	On	04/08/2022	Bond Future			8.04567	110.29708	8.00725	110.44393		5.27	0.00	0	
R186	On	03/11/2022	Bond Future			8.25005	111.71905	8.20871	111.86788		5.12	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total R186 Future												239,463,508.20	2,109	93,64
R186	On	03/02/2022	Bond Future	7.28	Call			38.12000	0.03812	14,700	5.08	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			1,586.11000	1.58611	1,704,480	5.08	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			41.69000	0.04169	16,490	5.08	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			1,546.12000	1.54612	1,662,710	5.08	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			45.55000	0.04555	18,460	5.09	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			1,506.43000	1.50643	1,621,130	5.09	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			98.55000	0.09855	101,220	5.91	0.00	0	4
R186	On	05/05/2022	Bond Future	8.31	Call			2,503.86000	2.50386	2,382,950	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			539.65000	0.53965	563,410	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,533.79000	2.53379	2,412,410	5.36	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			529.96000	0.52996	553,250	5.36	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			2,624.18000	2.62418	2,501,430	5.38	0.00	0	4
R186	On	05/05/2022	Bond Future	8.35	Put			501.59000	0.50159	523,510	5.38	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,385.76000	1.38576	1,291,220	5.19	0.00	0	4
R186	On	05/05/2022	Bond Future	7.88	Put			1,142.65000	1.14265	1,192,780	5.19	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			2,023.07000	2.02307	1,911,200	5.28	0.00	0	4
R186	On	05/05/2022	Bond Future	8.14	Put			735.24000	0.73524	768,040	5.28	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,474.26000	2.47426	2,353,820	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			549.69000	0.54969	573,920	5.35	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			91.97000	0.09197	76,930	4.90	0.00	0	3,6
R186	On	05/05/2022	Bond Future	6.73	Put			4,622.59000	4.62259	4,752,220	4.90	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			408.26000	0.40826	362,370	4.91	0.00	0	4
R186	On	05/05/2022	Bond Future	7.28	Put			2,624.21000	2.62421	2,722,990	4.91	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			654.88000	0.65488	592,600	5.01	0.00	0	3,6
R186	On	05/05/2022	Bond Future	8.64	Call			3,552.31000	3.55231	3,419,220	5.55	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			290.06000	0.29006	301,640	5.55	0.00	0	4,0
R186	On	05/05/2022	Bond Future	8.94	Call			4,586.21000	4.58621	4,446,940	5.75	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			160.80000	0.16080	166,200	5.75	0.00	0	4
R186	On	05/05/2022	Bond Future	9.18	Call			5,443.10000	5.44310	5,301,100	5.91	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			2,043.59000	2.04359	2,125,980	5.01	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Put			1,744.13000	1.74413	1,807,350	5.13	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			1,451.11000	1.45111	1,505,040	5.21	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			6,727.69000	6.72769	6,587,550	6.21	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			201.89000	0.20189	208,600	6.21	0.00	0	3,6
R186	On	04/08/2022	Bond Future	6.96	Call			265.58000	0.26558	239,210	4.59	0.00	0	3,6
R186	On	04/08/2022	Bond Future	6.96	Put			4,365.28000	4.36528	4,485,760	4.59	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			1,563.19000	1.56319	1,479,560	5.13	0.00	0	3,6
R186	On	04/08/2022	Bond Future	8.14	Call			1,941.51000	1.94151	1,848,060	5.22	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intern
R186	On	04/08/2022	Bond Future	8.14	Put		1,435.16000	1.43516	1,488,560	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,963.72000	1.96372	1,869,750	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		1,419.34000	1.41934	1,472,220	5.22	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call		1,919.42000	1.91942	1,826,500	5.21	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		2,688.29000	2.68829	2,588,850	5.14	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		1,467.21000	1.46721	1,516,600	5.14	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		2,643.74000	2.64374	2,545,080	5.13	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		1,493.74000	1.49374	1,543,910	5.13	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		2,665.98000	2.66598	2,566,930	5.14	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		1,480.43000	1.48043	1,530,210	5.14	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											239,463,508.20	2,109	118,36
R197	On	03/02/2022	Bond Future			321.66003	321.66003	321.65973	321.65973		13,509,721.26	42	1,08
R197	On	05/05/2022	Bond Future			325.71415	325.71415	325.71714	325.71714		13,679,994.30	42	6:
R197	On	04/08/2022	Bond Future			321.64499	321.64499	321.64888	321.64888		0.00	0	
R197	On	03/11/2022	Bond Future			325.86574	325.86574	325.86992	325.86992		0.00	0	
Total R197 Future											27,189,715.56	84	1,72
Total For R197											27,189,715.56	84	1,72
R202	On	03/02/2022	Bond Future			240.98298	240.98298	241.19740	241.19740		0.00	0	6,6:
R202	On	05/05/2022	Bond Future			244.02027	244.02027	244.23999	244.23999		0.00	0	6,3:
R202	On	04/08/2022	Bond Future			242.80311	242.80311	243.02656	243.02656		0.00	0	5
R202	On	03/11/2022	Bond Future			245.98909	245.98909	246.21567	246.21567		0.00	0	
Total R202 Future											0.00	0	13,06
Total For R202											0.00	0	13,06
R2023	On	03/02/2022	Bond Future			5.23123	105.99544	5.14501	106.08465	1.04	0.00	0	15,4:
R2023	On	05/05/2022	Bond Future			5.31699	103.38069	5.20162	103.47238	0.89	0.00	0	12,9:
R2023	On	04/08/2022	Bond Future			5.38745	104.70716	5.21634	104.80121	0.61	0.00	0	
R2023	On	03/11/2022	Bond Future			5.39464	102.18352	5.08988	102.27760	0.36	0.00	0	
Total R2023 Future											0.00	0	28,35
R2023	On	03/02/2022	Bond Future	5.06	Call			38.14000	0.03814	11,370	0.93	0	
R2023	On	03/02/2022	Bond Future	5.06	Put			126.21000	0.12621	188,650	0.93	0	
R2023	On	03/02/2022	Bond Future	5.07	Call			41.97000	0.04197	13,120	0.93	0	
R2023	On	03/02/2022	Bond Future	5.07	Put			119.68000	0.11968	180,040	0.93	0	
R2023	On	03/02/2022	Bond Future	5.08	Call			46.04000	0.04604	15,060	0.94	0	
R2023	On	03/02/2022	Bond Future	5.08	Put			113.38000	0.11338	171,610	0.94	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			20.79000	0.02079	27,330	1.10	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			887.81000	0.88781	802,510	1.10	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			20.27000	0.02027	26,660	1.10	0	

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			895.21000	0.89521	809,780	1.10	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			19.83000	0.01983	26,090	1.10	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call			880.48000	0.88048	795,330	1.10	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			502.99000	0.50299	428,570	0.68	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			57.23000	0.05723	76,860	0.68	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			507.59000	0.50759	432,920	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			56.37000	0.05637	75,750	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			512.19000	0.51219	437,270	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put			55.52000	0.05552	74,650	0.69	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			33.37000	0.03337	51,590	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			391.42000	0.39142	315,930	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			34.18000	0.03418	52,770	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			394.19000	0.39419	318,540	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			33.89000	0.03389	52,320	0.42	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			396.74000	0.39674	320,880	0.42	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	28,35
R2030	On	03/02/2022	Bond Future			9.31176	92.90103	9.24350	93.26252		8.76	124,673,182.26	1,342	71,00
R2030	On	05/05/2022	Bond Future			9.50671	94.04882	9.43502	94.41577		8.61	793,113,699.06	8,433	47,74
R2030	On	04/08/2022	Bond Future			9.71035	91.27091	9.63503	91.64287		8.61	0.00	0	
R2030	On	03/11/2022	Bond Future			9.91167	92.44765	9.83269	92.82450		8.30	0.00	0	
Total R2030 Future												917,786,881.32	9,775	118,75
R2030	On	03/02/2022	Bond Future	8.85	Put			2,164.78000	2.16478	2,492,650	8.11	0.00	0	
R2030	On	03/02/2022	Bond Future	9.80	Call			2,917.71000	2.91771	2,553,460	9.23	0.00	0	94
R2030	On	03/02/2022	Bond Future	9.80	Put			22.26000	0.02226	19,500	9.23	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Call			3,414.37000	3.41437	3,050,430	9.44	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Put			10.91000	0.01091	8,460	9.44	0.00	0	8,00
R2030	On	03/02/2022	Bond Future	10.85	Call			8,050.85000	8.05085	7,689,360	10.90	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put			0.00000	0.00000	0,000	10.90	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.45	Call			1,300.11000	1.30011	971,940	8.70	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put			212.01000	0.21201	245,330	8.70	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call			1,954.71000	1.95471	1,598,380	8.91	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	9.60	Put			86.41000	0.08641	91,570	8.91	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call			2,818.98000	2.81898	2,454,840	9.19	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put			25.58000	0.02558	22,930	9.19	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.40	Call			1,104.56000	1.10456	792,950	8.64	0.00	0	
R2030	On	03/02/2022	Bond Future	9.40	Put			278.43000	0.27843	328,310	8.64	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call			1,220.27000	1.22027	898,250	8.67	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put			236.84000	0.23684	276,310	8.67	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030 On 03/02/2022 Bond Future	9.44	Call			1,259.96000	1.25996	934,780	8.69	0.00	0	
R2030 On 03/02/2022 Bond Future	9.44	Put			224.18000	0.22418	260,490	8.69	0.00	0	
R2030 On 03/02/2022 Bond Future	9.10	Call			277.68000	0.27768	132,490	8.26	0.00	0	
R2030 On 03/02/2022 Bond Future	9.10	Put			1,043.51000	1.04351	1,259,810	8.26	0.00	0	
R2030 On 03/02/2022 Bond Future	9.20	Call			481.11000	0.48111	272,940	8.39	0.00	0	98
R2030 On 03/02/2022 Bond Future	9.20	Put			712.42000	0.71242	865,740	8.39	0.00	0	
R2030 On 03/02/2022 Bond Future	9.35	Call			923.39000	0.92339	632,410	8.57	0.00	0	
R2030 On 03/02/2022 Bond Future	8.39	Call			0.25000	0.00025	0,010	8.06	0.00	0	10
R2030 On 03/02/2022 Bond Future	8.39	Put			4,675.59000	4.67559	5,036,840	8.06	0.00	0	
R2030 On 03/02/2022 Bond Future	8.80	Call			29.31000	0.02931	6,560	8.10	0.00	0	
R2030 On 03/02/2022 Bond Future	8.80	Put			2,422.32000	2.42232	2,761,060	8.10	0.00	0	
R2030 On 03/02/2022 Bond Future	8.85	Call			45.45000	0.04545	11,830	8.11	0.00	0	1,00
R2030 On 03/02/2022 Bond Future	9.35	Put			360.18000	0.36018	430,690	8.57	0.00	0	10
R2030 On 05/05/2022 Bond Future	10.19	Call			4,261.71000	4.26171	3,950,050	9.00	0.00	0	
R2030 On 05/05/2022 Bond Future	10.19	Put			489.00000	0.48900	544,290	9.00	0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Call			4,301.96000	4.30196	3,989,380	9.01	0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Put			480.62000	0.48062	534,990	9.01	0.00	0	20
R2030 On 05/05/2022 Bond Future	9.35	Call			1,470.04000	1.47004	1,280,960	8.34	0.00	0	
R2030 On 05/05/2022 Bond Future	9.60	Call			0.00000	0.00000	1,924,060	8.51	0.00	0	
R2030 On 05/05/2022 Bond Future	9.60	Put			0.00000	0.00000	1,449,330	8.51	7,246,650.00	5,000	5,00
R2030 On 05/05/2022 Bond Future	9.65	Call			0.00000	0.00000	2,069,010	8.55	0.00	0	
R2030 On 05/05/2022 Bond Future	9.65	Put			0.00000	0.00000	1,341,120	8.55	6,705,600.00	5,000	5,00
R2030 On 05/05/2022 Bond Future	8.81	Call			483.67000	0.48367	393,510	7.94	0.00	0	20
R2030 On 05/05/2022 Bond Future	9.95	Put			738.00000	0.73800	819,330	8.75	0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.89	Call			586.86000	0.58686	483,240	7.99	0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.89	Put			3,438.42000	3.43842	3,701,750	7.99	0.00	0	
R2030 On 05/05/2022 Bond Future	9.15	Call			0.00000	0.00000	872,310	8.19	6,542,325.00	7,500	7,50
R2030 On 05/05/2022 Bond Future	9.15	Put			0.00000	0.00000	2,716,730	8.19	0.00	0	
R2030 On 05/05/2022 Bond Future	7.73	Call			25.44000	0.02544	17,720	8.24	0.00	0	20
R2030 On 05/05/2022 Bond Future	9.35	Put			1,907.64000	1.90764	2,085,510	8.34	0.00	0	1,00
R2030 On 05/05/2022 Bond Future	7.73	Put			9,327.64000	9.32764	9,686,870	8.24	0.00	0	
R2030 On 05/05/2022 Bond Future	8.14	Call			88.50000	0.08850	65,660	8.10	0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.14	Put			7,049.37000	7.04937	7,393,480	8.10	0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			213.55000	0.21355	165,960	7.99	0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.47	Put			5,339.20000	5.33920	5,658,560	7.99	0.00	0	
R2030 On 05/05/2022 Bond Future	8.81	Put			3,763.16000	3.76316	4,039,950	7.94	0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Call			4,342.32000	4.34232	4,028,830	9.02	0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Put			472.38000	0.47238	525,840	9.02	0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Call			7,898.27000	7.89827	7,543,080	10.04	0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			111.05000	0.11105	122,810	10.04	0.00	0	1,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2030 On 05/05/2022 Bond Future	9.95	Call			3.33312000	3.33312	3,047,500	8.75		0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Put			3.96524000	3.96524	4,214,670	8.01		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			2.00489000	2.00489	1,814,830	8.34		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			2.47695000	2.47695	2,658,850	8.34		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			2.02922000	2.02922	1,837,790	8.34		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			2.45146000	2.45146	2,631,990	8.34		0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			299.990000	0.29999	251,900	8.13		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.56	Call			2,053.700000	2.05370	1,860,920	8.35		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Put			2,426.150000	2.42615	2,605,330	8.35		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Call			6,725.380000	6.72538	6,398,880	9.50		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Put			499.540000	0.49954	545,000	9.50		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Call			1,009.430000	1.00943	886,900	8.01		0.00	0	80
R2030 On 04/08/2022 Bond Future	8.30	Put			7,224.300000	7.22430	7,548,170	8.13		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			2,171.050000	2.17105	2,318,160	8.35		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			3,372.200000	3.37220	3,141,450	8.35		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			2,151.730000	2.15173	2,297,830	8.35		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			3,400.340000	3.40034	3,168,590	8.36		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			2,132.860000	2.13286	2,277,960	8.36		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			3,344.480000	3.34448	3,114,740	8.35		0.00	0	
Total R2030 Option										20,494,575.00	17,500	42,32
Total For R2030										938,281,456.32	27,275	161,07
R2032 On 03/02/2022 Bond Future			9.77121	93.29812	9.70801	93.67398		9.86		44,503,203.24	477	85,87
R2032 On 05/05/2022 Bond Future			9.95611	90.30308	9.89005	90.68457		9.97		43,074,569.16	477	66,82
R2032 On 04/08/2022 Bond Future			10.14301	91.48254	10.07405	91.86921		9.54		0.00	0	
R2032 On 03/11/2022 Bond Future			10.33647	88.51390	10.26449	88.90565		9.59		0.00	0	
Total R2032 Future										87,577,772.40	954	152,70
R2032 On 03/02/2022 Bond Future	8.91	Call			0.46000	0.00046	0,030	8.82		0.00	0	19
R2032 On 03/02/2022 Bond Future	8.91	Put			4,930.370000	4.93037	5,305,800	8.82		0.00	0	
R2032 On 03/02/2022 Bond Future	9.14	Call			8.14000	0.00814	1,190	8.83		0.00	0	9
R2032 On 03/02/2022 Bond Future	10.95	Call			7,019.670000	7.01967	6,643,730	11.72		0.00	0	
R2032 On 03/02/2022 Bond Future	10.95	Put			0.11000	0.00011	0,030	11.72		0.00	0	40
R2032 On 03/02/2022 Bond Future	11.13	Call			7,975.590000	7.97559	7,599,710	11.93		0.00	0	
R2032 On 03/02/2022 Bond Future	10.65	Call			5,394.260000	5.39426	5,017,630	11.23		0.00	0	
R2032 On 03/02/2022 Bond Future	10.65	Put			1.48000	0.00148	0,710	11.23		0.00	0	
R2032 On 03/02/2022 Bond Future	10.66	Call			5,449.050000	5.44905	5,072,470	11.25		0.00	0	
R2032 On 03/02/2022 Bond Future	9.57	Put			1,136.270000	1.13627	1,355,480	9.02		0.00	0	
R2032 On 03/02/2022 Bond Future	10.90	Call			6,751.530000	6.75153	6,375,550	11.64		0.00	0	
R2032 On 03/02/2022 Bond Future	10.90	Put			0.17000	0.00017	0,050	11.64		0.00	0	90
R2032 On 03/02/2022 Bond Future	10.44	Call			4,236.320000	4.23632	3,857,890	10.84		0.00	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
R2032 On 03/02/2022 Bond Future	10.44	Put			7.73000	0.00773	5,160	10.84		0.00	0	
R2032 On 03/02/2022 Bond Future	10.45	Call			4,291.71000	4.29171	3,913,390	10.86		0.00	0	
R2032 On 03/02/2022 Bond Future	11.13	Put			0.02000	0.00002	0,000	11.93		0.00	0	2'
R2032 On 03/02/2022 Bond Future	10.53	Call			4,734.09000	4.73409	4,356,590	11.04		0.00	0	
R2032 On 03/02/2022 Bond Future	10.53	Put			3.96000	0.00396	2,320	11.04		0.00	0	2'
R2032 On 03/02/2022 Bond Future	10.35	Call			3,737.65000	3.73765	3,358,200	10.61		0.00	0	
R2032 On 03/02/2022 Bond Future	10.35	Put			14.54000	0.01454	10,950	10.61		0.00	0	40
R2032 On 03/02/2022 Bond Future	10.42	Call			4,125.51000	4.12551	3,746,850	10.79		0.00	0	
R2032 On 03/02/2022 Bond Future	10.66	Put			1.36000	0.00136	0,640	11.25		0.00	0	5
R2032 On 03/02/2022 Bond Future	10.43	Call			4,180.92000	4.18092	3,802,380	10.81		0.00	0	
R2032 On 03/02/2022 Bond Future	10.43	Put			8.30000	0.00830	5,620	10.81		0.00	0	
R2032 On 03/02/2022 Bond Future	9.90	Call			1,391.59000	1.39159	1,048,920	9.67		0.00	0	90
R2032 On 03/02/2022 Bond Future	9.90	Put			256.21000	0.25621	289,400	9.67		0.00	0	90
R2032 On 03/02/2022 Bond Future	10.04	Call			2,065.46000	2.06546	1,693,980	9.94		0.00	0	10
R2032 On 03/02/2022 Bond Future	10.45	Put			7.20000	0.00720	4,740	10.86		0.00	0	15
R2032 On 03/02/2022 Bond Future	10.14	Call			2,588.70000	2.58870	2,210,080	10.13		0.00	0	
R2032 On 03/02/2022 Bond Future	10.14	Put			60.56000	0.06056	57,800	10.13		0.00	0	5
R2032 On 03/02/2022 Bond Future	9.62	Call			415.51000	0.41551	224,330	9.12		0.00	0	2'
R2032 On 03/02/2022 Bond Future	9.62	Put			942.40000	0.94240	1,127,080	9.12		0.00	0	
R2032 On 03/02/2022 Bond Future	9.67	Call			544.08000	0.54408	318,640	9.22		0.00	0	
R2032 On 03/02/2022 Bond Future	10.42	Put			8.91000	0.00891	6,110	10.79		0.00	0	
R2032 On 03/02/2022 Bond Future	9.81	Call			1,014.01000	1.01401	706,730	9.50		0.00	0	
R2032 On 03/02/2022 Bond Future	9.81	Put			408.49000	0.40849	477,070	9.50		0.00	0	15
R2032 On 03/02/2022 Bond Future	9.14	Put			3,481.45000	3.48145	3,850,360	8.83		0.00	0	
R2032 On 03/02/2022 Bond Future	9.57	Call			308.23000	0.30823	151,580	9.02		0.00	0	
R2032 On 03/02/2022 Bond Future	9.67	Put			771.14000	0.77114	921,560	9.22		0.00	0	
R2032 On 03/02/2022 Bond Future	10.04	Put			114.09000	0.11409	118,470	9.94		0.00	0	
R2032 On 03/02/2022 Bond Future	9.58	Call			327.96000	0.32796	164,480	9.04		0.00	0	40
R2032 On 03/02/2022 Bond Future	9.58	Put			1,095.66000	1.09566	1,308,040	9.04		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			314.89000	0.31489	344,300	11.45		0.00	0	
R2032 On 05/05/2022 Bond Future	9.58	Call			1,078.26000	1.07826	924,230	9.47		0.00	0	75
R2032 On 05/05/2022 Bond Future	10.29	Call			3,305.08000	3.30508	3,021,430	10.28		0.00	0	95
R2032 On 05/05/2022 Bond Future	10.29	Put			1,028.09000	1.02809	1,125,930	10.28		0.00	0	
R2032 On 05/05/2022 Bond Future	10.98	Put			342.18000	0.34218	374,310	11.38		0.00	0	95
R2032 On 05/05/2022 Bond Future	11.02	Call			6,558.14000	6.55814	6,206,590	11.44		0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			320.25000	0.32025	350,190	11.44		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			6,605.35000	6.60535	6,253,270	11.45		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			7,317.60000	7.31760	6,958,490	11.66		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			243.89000	0.24389	266,270	11.66		0.00	0	75
R2032 On 05/05/2022 Bond Future	10.98	Call			6,369.34000	6.36934	6,019,980	11.38		0.00	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	05/05/2022	Bond Future	9.58	Put		2,897.96000	2.89796	3,125,420	9.47		0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		2,882.78000	2.88278	2,615,700	10.15		0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Put		1,224.29000	1.22429	1,338,700	10.15		0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Call		6,652.60000	6.65260	6,300,000	11.47		0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		309.62000	0.30962	338,510	11.47		0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		1,575.34000	1.57534	1,414,070	9.07		0.00	0	80
R2032	On	04/08/2022	Bond Future	9.72	Put		3,596.21000	3.59621	3,821,610	9.07		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		2,902.48000	2.90248	2,671,910	9.50		0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		2,197.94000	2.19794	2,354,040	9.50		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		2,934.19000	2.93419	2,702,290	9.51		0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		468.63000	0.46863	505,550	11.17		0.00	0	80
R2032	On	04/08/2022	Bond Future	11.89	Call		9,820.58000	9.82058	9,460,610	11.57		0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		2,174.03000	2.17403	2,328,800	9.51		0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call		409.21000	0.40921	347,500	8.53		0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put		6,915.53000	6.91553	7,240,490	8.53		0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		344.21000	0.34421	370,910	11.57		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Call		2,966.06000	2.96606	2,732,820	9.52		0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		2,150.33000	2.15033	2,303,760	9.52		0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call		8,525.75000	8.52575	8,176,000	11.17		0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Call		3,860.34000	3.86034	3,613,500	9.63		0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put		2,266.64000	2.26664	2,411,550	9.63		0.00	0	18
R2032	On	03/11/2022	Bond Future	10.66	Call		4,190.23000	4.19023	3,932,980	9.71		0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		2,065.89000	2.06589	2,200,390	9.71		0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Call		906.33000	0.90633	807,480	8.75		0.00	0	18
R2032	On	03/11/2022	Bond Future	9.31	Put		6,326.68000	6.32668	6,619,580	8.75		0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call		2,665.96000	2.66596	2,464,610	9.35		0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put		3,238.79000	3.23879	3,429,190	9.35		0.00	0	18
Total R2032 Option												0.00	0	12,78
Total For R2032												87,577,772.40	954	165,48
R2035	On	03/02/2022	Bond Future			10.26043	94.09035	10.18209	94.60969	11.03		41,682,025.05	443	57,61
R2035	On	05/05/2022	Bond Future			10.44232	90.75205	10.36071	91.27880	11.21		40,203,158.15	443	60,18
R2035	On	04/08/2022	Bond Future			10.63150	91.89708	10.54645	92.43104	10.73		0.00	0	
R2035	On	03/11/2022	Bond Future			10.81655	88.62242	10.72808	89.16331	10.84		0.00	0	
Total R2035 Future												81,885,183.20	886	117,83
R2035	On	03/02/2022	Bond Future	9.70	Call		24.56000	0.02456	4,190	9.96		0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		3,316.12000	3.31612	3,815,090	9.96		0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call		170.57000	0.17057	59,110	10.33		0.00	0	20
R2035	On	03/02/2022	Bond Future	11.28	Call		6,907.32000	6.90732	6,387,520	13.36		0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		6,550.34000	6.55034	6,030,330	13.26		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 03/02/2022 Bond Future	10.10	Put			1,071.14000	1.07114	1,334,930	10.72		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Call			9,518.81000	9.51881	8,999,460	13.92		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Put			0.01000	0.00001	0,000	13.92		0.00	0	28
R2035 On 03/02/2022 Bond Future	11.88	Call			10,363.20000	10.36320	9,843,860	14.11		0.00	0	
R2035 On 03/02/2022 Bond Future	11.88	Put			0.00000	0.00000	0,000	14.11		0.00	0	1,80
R2035 On 03/02/2022 Bond Future	11.03	Call			5,407.91000	5.40791	4,886,740	12.89		0.00	0	
R2035 On 03/02/2022 Bond Future	11.28	Put			0.86000	0.00086	0,400	13.36		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.33	Call			7,203.27000	7.20327	6,683,610	13.42		0.00	0	
R2035 On 03/02/2022 Bond Future	11.33	Put			0.56000	0.00056	0,240	13.42		0.00	0	50
R2035 On 03/02/2022 Bond Future	11.39	Call			7,556.53000	7.55653	7,036,990	13.50		0.00	0	
R2035 On 03/02/2022 Bond Future	11.39	Put			0.33000	0.00033	0,130	13.50		0.00	0	60
R2035 On 03/02/2022 Bond Future	10.35	Call			1,470.67000	1.47067	1,030,750	11.26		0.00	0	1,60
R2035 On 03/02/2022 Bond Future	11.22	Put			1.39000	0.00139	0,720	13.26		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Call			6,609.97000	6.60997	6,090,000	13.28		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Put			1.28000	0.00128	0,650	13.28		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Call			6,669.55000	6.66955	6,149,620	13.30		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Put			1.19000	0.00119	0,600	13.30		0.00	0	
R2035 On 03/02/2022 Bond Future	10.24	Call			989.71000	0.98971	619,090	11.01		0.00	0	50
R2035 On 03/02/2022 Bond Future	11.03	Put			5.77000	0.00577	3,940	12.89		0.00	0	28
R2035 On 03/02/2022 Bond Future	11.05	Call			5,528.90000	5.52890	5,007,890	12.93		0.00	0	
R2035 On 03/02/2022 Bond Future	11.05	Put			4.98000	0.00498	3,310	12.93		0.00	0	1,60
R2035 On 03/02/2022 Bond Future	11.11	Call			5,890.94000	5.89094	5,370,350	13.05		0.00	0	
R2035 On 03/02/2022 Bond Future	11.11	Put			3.20000	0.00320	1,950	13.05		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.34	Put			380.86000	0.38086	465,560	11.24		0.00	0	50
R2035 On 03/02/2022 Bond Future	10.35	Put			362.72000	0.36272	442,140	11.26		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Call			2,875.69000	2.87569	2,362,100	11.93		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Put			89.95000	0.08995	95,700	11.93		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.65	Call			3,111.36000	3.11136	2,594,240	12.04		0.00	0	
R2035 On 03/02/2022 Bond Future	10.65	Put			71.50000	0.07150	73,720	12.04		0.00	0	60
R2035 On 03/02/2022 Bond Future	9.92	Put			1,939.36000	1.93936	2,347,240	10.33		0.00	0	
R2035 On 03/02/2022 Bond Future	10.10	Call			522.35000	0.52235	266,800	10.72		0.00	0	28
R2035 On 03/02/2022 Bond Future	10.24	Put			605.39000	0.60539	754,110	11.01		0.00	0	
R2035 On 03/02/2022 Bond Future	10.26	Call			1,070.29000	1.07029	685,320	11.05		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.26	Put			553.79000	0.55379	688,160	11.05		0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Call			1,423.37000	1.42337	988,730	11.24		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			293.74000	0.29374	330,640	13.09		0.00	0	
R2035 On 05/05/2022 Bond Future	10.72	Call			3,531.35000	3.53135	3,156,330	11.47		0.00	0	1,20
R2035 On 05/05/2022 Bond Future	10.82	Call			3,973.05000	3.97305	3,578,380	11.63		0.00	0	
R2035 On 05/05/2022 Bond Future	10.72	Put			1,245.00000	1.24500	1,396,730	11.47		0.00	0	
R2035 On 05/05/2022 Bond Future	10.82	Put			1,065.17000	1.06517	1,197,250	11.63		0.00	0	1,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 05/05/2022 Bond Future	11.63	Call			8,014.37000	8.01437	7,525,150	13.08		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			298.59000	0.29859	336,120	13.08		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			8,066.45000	8.06645	7,576,600	13.09		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			8,118.55000	8.11855	7,628,080	13.11		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			288.97000	0.28897	325,250	13.11		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Call			13,238.58000	13.23858	12,717,690	14.46		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Put			52.21000	0.05221	58,070	14.46		0.00	0	1,20
R2035 On 04/08/2022 Bond Future	10.74	Call			3,514.56000	3.51456	3,189,520	10.72		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			2,306.05000	2.30605	2,514,970	10.72		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			971.09000	0.97109	825,990	9.66		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.64	Call			3,158.09000	3.15809	2,851,370	10.63		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			2,571.02000	2.57102	2,798,260	10.63		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.53	Call			546.27000	0.54627	452,380	9.55		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.72	Put			2,357.00000	2.35700	2,569,520	10.70		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			3,478.19000	3.47819	3,154,950	10.71		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			2,331.54000	2.33154	2,542,260	10.71		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			491.18000	0.49118	541,160	12.74		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.72	Call			3,441.72000	3.44172	3,120,280	10.70		0.00	0	
R2035 On 04/08/2022 Bond Future	9.53	Put			7,297.93000	7.29793	7,738,000	9.55		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Put			5,588.93000	5.58893	5,977,790	9.66		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			2,786.86000	2.78686	2,501,030	10.53		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.53	Put			2,890.66000	2.89066	3,138,790	10.53		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			5,066.38000	5.06638	4,678,360	11.13		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			1,493.18000	1.49318	1,639,120	11.13		0.00	0	10
R2035 On 04/08/2022 Bond Future	12.18	Call			9,991.20000	9.99120	9,507,220	12.74		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			4,818.62000	4.81862	4,464,040	10.96		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			2,281.16000	2.28116	2,467,470	10.96		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			4,743.62000	4.74362	4,391,830	10.94		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			2,324.07000	2.32407	2,513,170	10.94		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			4,781.06000	4.78106	4,427,870	10.95		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			2,302.53000	2.30253	2,490,230	10.95		0.00	0	
Total R2035 Option										0.00	0	15,48
Total For R2035										81,885,183.20	886	133,32
R2037 On 03/02/2022 Bond Future			10.43907	85.65411	10.37067	86.11265		12.21		76,317,812.01	891	110,24
R2037 On 05/05/2022 Bond Future			10.61567	86.71240	10.54450	87.17748		11.86		63,993,751.20	738	71,07
R2037 On 04/08/2022 Bond Future			10.79804	83.58835	10.72396	84.05977		11.96		0.00	0	
R2037 On 03/11/2022 Bond Future			10.97425	84.66616	10.89733	85.14370		11.52		0.00	0	
Total R2037 Future										140,311,563.21	1,629	181,31
R2037 On 03/02/2022 Bond Future	11.47	Put			0.83000	0.00083	0,350	14.79		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	03/02/2022	Bond Future	11.45	Call		6.83360000	6.83360	6,374,510	14.75	0.00	0	
R2037	On	03/02/2022	Bond Future	11.45	Put		0.97000	0.00097	0,420	14.75	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		6,892.99000	6.89299	6,433,930	14.77	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		0.90000	0.00090	0,380	14.77	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		6,952.31000	6.95231	6,493,290	14.79	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		8,192.51000	8.19251	7,756,510	13.81	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		284.47000	0.28447	313,550	13.81	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		8,088.38000	8.08838	7,653,420	13.77	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		293.92000	0.29392	324,040	13.77	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		8,140.43000	8.14043	7,704,950	13.79	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		289.15000	0.28915	318,750	13.79	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		5,593.47000	5.59347	5,233,180	12.47	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		1,314.11000	1.31411	1,425,240	12.47	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		1,128.02000	1.12802	982,980	10.78	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		5,258.37000	5.25837	5,584,750	10.78	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		3,440.32000	3.44032	3,153,240	11.85	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		2,337.03000	2.33703	2,518,170	11.87	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		4,686.50000	4.68650	4,352,110	12.18	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.89	Put		2,389.12000	2.38912	2,573,460	11.85	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		3,476.96000	3.47696	3,188,280	11.86	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		2,363.07000	2.36307	2,545,810	11.86	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put		1,663.52000	1.66352	1,800,550	12.18	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		8,066.91000	8.06691	7,659,490	13.38	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		743.27000	0.74327	807,270	13.38	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.91	Call		3,513.54000	3.51354	3,223,260	11.87	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		4,867.30000	4.86730	4,550,560	11.58	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		2,292.52000	2.29252	2,453,320	11.58	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		4,791.54000	4.79154	4,477,240	11.56	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		2,335.91000	2.33591	2,499,150	11.56	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		4,829.22000	4.82922	4,513,700	11.57	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		2,313.98000	2.31398	2,476,000	11.57	0.00	0	
Total R2037 Option											0.00	0	2,20
Total For R2037											140,311,563.21	1,629	183,50
R2040	On	03/02/2022	Bond Future			10.52818	87.97357	10.44463	88.58076	12.78	0.00	0	74,80
R2040	On	05/05/2022	Bond Future			10.69825	89.06054	10.61138	89.67616	12.40	0.00	0	36,10
R2040	On	04/08/2022	Bond Future			10.87361	85.71681	10.78324	86.34069	12.52	0.00	0	
R2040	On	03/11/2022	Bond Future			11.04251	86.82207	10.94872	87.45404	12.05	0.00	0	
Total R2040 Future											0.00	0	111,00
R2040	On	03/02/2022	Bond Future	10.60	Call		1,504.61000	1.50461	1,007,470	12.43	0.00	0	2,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 03/02/2022 Bond Future	10.60	Put			380.67000	0.38067	490,720	12.43		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Call			7,659.90000	7.65990	7,052,410	15.22		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Put			0.55000	0.00055	0,250	15.22		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Call			7,723.14000	7.72314	7,115,680	15.25		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Put			0.50000	0.00050	0,230	15.25		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Call			7,786.32000	7.78632	7,178,870	15.28		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Put			0.47000	0.00047	0,210	15.28		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Call			2,182.65000	2.18265	1,859,010	12.17		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	10.57	Put			2,478.29000	2.47829	2,770,270	12.17		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			313.69000	0.31369	357,080	14.61		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Call			8,906.55000	8.90655	8,333,620	14.63		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Put			308.70000	0.30870	351,390	14.63		0.00	0	
R2040 On 05/05/2022 Bond Future	9.82	Call			364.95000	0.36495	271,460	10.87		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	9.82	Put			6,299.51000	6.29951	6,821,640	10.87		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Call			14,975.37000	14.97537	14,365,350	16.16		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Put			44.24000	0.04424	49,840	16.16		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	11.90	Call			8,795.39000	8.79539	8,223,870	14.59		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Put			318.68000	0.31868	362,780	14.59		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			8,851.01000	8.85101	8,278,780	14.61		0.00	0	
R2040 On 04/08/2022 Bond Future	9.70	Put			8,574.50000	8.57450	9,101,920	11.18		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Call			2,795.05000	2.79505	2,477,500	12.18		0.00	0	40
R2040 On 04/08/2022 Bond Future	11.04	Call			4,085.14000	4.08514	3,692,660	12.57		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Put			3,376.01000	3.37601	3,682,340	12.18		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			2,330.85000	2.33085	2,562,250	12.57		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			4,126.25000	4.12625	3,731,720	12.58		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			2,304.77000	2.30477	2,534,120	12.58		0.00	0	
R2040 On 04/08/2022 Bond Future	9.70	Call			513.60000	0.51360	417,140	11.18		0.00	0	40
R2040 On 04/08/2022 Bond Future	12.24	Call			9,892.84000	9.89284	9,339,810	14.58		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Put			640.27000	0.64027	711,120	14.58		0.00	0	40
R2040 On 04/08/2022 Bond Future	11.03	Call			4,044.20000	4.04420	3,653,770	12.55		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			2,357.19000	2.35719	2,590,640	12.55		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			2,422.14000	2.42214	2,636,630	12.18		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			5,374.11000	5.37411	4,955,020	12.19		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			2,399.33000	2.39933	2,612,210	12.19		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			5,415.55000	5.41555	4,994,870	12.20		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			2,376.70000	2.37670	2,587,990	12.20		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			5,332.78000	5.33278	4,915,300	12.18		0.00	0	
Total R2040 Option										0.00	0	6,90
Total For R2040										0.00	0	117,90

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	03/02/2022			10.57200	84.74535	10.49338	85.32962		13.42	13,728,746.70	162	29,85
R2044	On	05/05/2022			10.73333	85.79242	10.65162	86.38479		13.02	13,898,372.04	162	39,71
R2044	On	04/08/2022			10.89936	82.53116	10.81439	83.13151		13.15	0.00	0	
R2044	On	03/11/2022			11.05887	83.59533	10.97072	84.20347		12.65	0.00	0	
Total R2044 Future											27,627,118.74	324	69,60
R2044	On	03/02/2022	11.59	Call			7,586.18000	7.58618	7,001,490	16.19	0.00	0	
R2044	On	03/02/2022	11.59	Put			0.80000	0.00080	0,380	16.19	0.00	0	
R2044	On	03/02/2022	11.60	Call			7,650.03000	7.65003	7,065,350	16.22	0.00	0	
R2044	On	03/02/2022	11.60	Put			0.75000	0.00075	0,340	16.22	0.00	0	
R2044	On	03/02/2022	11.61	Call			7,713.78000	7.71378	7,129,130	16.25	0.00	0	
R2044	On	03/02/2022	11.61	Put			0.69000	0.00069	0,310	16.25	0.00	0	
R2044	On	05/05/2022	11.91	Call			8,749.72000	8.74972	8,200,810	15.38	0.00	0	
R2044	On	05/05/2022	11.91	Put			342.86000	0.34286	386,320	15.38	0.00	0	
R2044	On	05/05/2022	11.92	Call			8,805.49000	8.80549	8,255,880	15.40	0.00	0	
R2044	On	05/05/2022	11.92	Put			337.55000	0.33755	380,310	15.40	0.00	0	
R2044	On	05/05/2022	11.93	Call			8,861.25000	8.86125	8,310,950	15.42	0.00	0	
R2044	On	05/05/2022	11.93	Put			332.32000	0.33232	374,390	15.42	0.00	0	
R2044	On	04/08/2022	11.10	Put			2,280.65000	2.28065	2,494,990	13.27	0.00	0	
R2044	On	04/08/2022	11.08	Call			4,185.96000	4.18596	3,803,870	13.25	0.00	0	
R2044	On	04/08/2022	11.08	Put			2,332.98000	2.33298	2,551,240	13.25	0.00	0	
R2044	On	04/08/2022	11.09	Call			4,228.09000	4.22809	3,844,030	13.26	0.00	0	
R2044	On	04/08/2022	11.09	Put			2,306.69000	2.30669	2,522,980	13.26	0.00	0	
R2044	On	04/08/2022	11.10	Call			4,270.37000	4.27037	3,884,360	13.27	0.00	0	
R2044	On	03/11/2022	11.40	Call			5,361.32000	5.36132	4,958,900	12.80	0.00	0	
R2044	On	03/11/2022	11.40	Put			2,468.87000	2.46887	2,674,590	12.80	0.00	0	
R2044	On	03/11/2022	11.41	Call			5,403.35000	5.40335	4,999,380	12.81	0.00	0	
R2044	On	03/11/2022	11.41	Put			2,445.55000	2.44555	2,649,720	12.81	0.00	0	
R2044	On	03/11/2022	11.39	Call			5,319.39000	5.31939	4,918,540	12.79	0.00	0	
R2044	On	03/11/2022	11.39	Put			2,492.38000	2.49238	2,699,670	12.79	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											27,627,118.74	324	69,60
R2048	On	03/02/2022			10.52152	88.20736	10.43785	88.85139		13.16	36,165,017.60	410	164,58
R2048	On	05/05/2022			10.67495	84.86043	10.58800	85.51333		13.44	34,792,776.30	410	46,18
R2048	On	04/08/2022			10.83331	85.93054	10.74291	86.59218		12.89	0.00	0	
R2048	On	03/11/2022			10.98662	82.64127	10.89281	83.31150		13.07	0.00	0	
Total R2048 Future											70,957,793.90	820	210,78
R2048	On	03/02/2022	10.20	Put			2,077.58000	2.07758	2,586,440	12.09	0.00	0	
R2048	On	03/02/2022	11.47	Call			7,390.06000	7.39006	6,745,500	15.63	0.00	0	
R2048	On	03/02/2022	11.47	Put			1.17000	0.00117	0,640	15.63	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048 On 03/02/2022 Bond Future	11.48	Call			7,456.01000	7.45601	6,811,480	15.67	0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Put			1.09000	0.00109	0,590	15.67	0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Call			7,521.85000	7.52185	6,877,350	15.70	0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Put			1.01000	0.00101	0,540	15.70	0.00	0	
R2048 On 03/02/2022 Bond Future	10.70	Call			2,199.22000	2.19922	1,610,400	13.04	0.00	0	
R2048 On 03/02/2022 Bond Future	10.70	Put			209.29000	0.20929	264,500	13.04	0.00	0	
R2048 On 03/02/2022 Bond Future	10.90	Call			3,513.45000	3.51345	2,876,130	13.60	0.00	0	90
R2048 On 03/02/2022 Bond Future	10.90	Put			59.15000	0.05915	65,860	13.60	0.00	0	
R2048 On 03/02/2022 Bond Future	11.00	Call			4,199.57000	4.19957	3,555,990	13.90	0.00	0	1,40
R2048 On 03/02/2022 Bond Future	11.00	Put			29.92000	0.02992	30,370	13.90	0.00	0	
R2048 On 03/02/2022 Bond Future	10.30	Call			390.01000	0.39001	161,040	12.17	0.00	0	1,30
R2048 On 03/02/2022 Bond Future	10.30	Put			1,469.80000	1.46980	1,884,860	12.17	0.00	0	
R2048 On 03/02/2022 Bond Future	10.40	Call			690.47000	0.69047	350,140	12.38	0.00	0	10
R2048 On 03/02/2022 Bond Future	10.40	Put			984.62000	0.98462	1,288,320	12.38	0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Call			1,100.60000	1.10060	653,990	12.58	0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Call			4.84000	0.00484	0,400	12.27	0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Put			5,206.20000	5.20620	5,845,790	12.27	0.00	0	
R2048 On 03/02/2022 Bond Future	10.00	Call			39.31000	0.03931	6,980	12.18	0.00	0	
R2048 On 03/02/2022 Bond Future	10.00	Put			3,552.33000	3.55233	4,164,030	12.18	0.00	0	
R2048 On 03/02/2022 Bond Future	10.20	Call			199.60000	0.19960	64,430	12.09	0.00	0	90
R2048 On 03/02/2022 Bond Future	10.50	Put			621.41000	0.62141	818,830	12.58	0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			353.81000	0.35381	404,690	15.71	0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Call			8,663.44000	8.66344	8,063,080	15.67	0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			365.11000	0.36511	417,650	15.67	0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			8,720.69000	8.72069	8,119,500	15.69	0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			359.45000	0.35945	411,160	15.69	0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			8,777.88000	8.77788	8,175,860	15.71	0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			4,232.36000	4.23236	3,815,200	12.89	0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			2,374.52000	2.37452	2,619,000	12.89	0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			4,146.22000	4.14622	3,733,530	12.87	0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			2,430.30000	2.43030	2,679,250	12.87	0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			4,189.20000	4.18920	3,774,270	12.88	0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			2,402.27000	2.40227	2,648,980	12.88	0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			2,591.01000	2.59101	2,821,070	13.41	0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			5,544.00000	5.54400	5,102,110	13.42	0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			2,567.61000	2.56761	2,795,950	13.42	0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			5,455.63000	5.45563	5,017,180	13.39	0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			2,614.34000	2.61434	2,846,120	13.39	0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			5,499.90000	5.49990	5,059,730	13.41	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total R2048 Option												0.00	0	4,60
Total For R2048												70,957,793.90	820	215,38
R209	On	03/02/2022	Bond Future			10.23278	72.80354	10.15929	73.23097		12.33	7,789,978.78	107	15,36
R209	On	05/05/2022	Bond Future			10.39355	70.56081	10.31729	70.99426		12.52	15,100,013.34	214	11,08
R209	On	04/08/2022	Bond Future			10.55455	71.48237	10.47548	71.92170		12.02	0.00	0	
R209	On	03/11/2022	Bond Future			10.71891	69.26148	10.63697	69.70648		12.12	0.00	0	
Total R209 Future												22,889,992.12	321	26,45
R209	On	03/02/2022	Bond Future	11.04	Put			3.52000	0.00352	2,170	14.48	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			4,790.61000	4.79061	4,361,690	14.43	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			4.08000	0.00408	2,590	14.43	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			4,843.20000	4.84320	4,414,350	14.45	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			3.79000	0.00379	2,370	14.45	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			4,895.76000	4.89576	4,466,980	14.48	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put			307.33000	0.30733	343,470	14.28	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call			557.85000	0.55785	447,010	11.27	0.00	0	8,50
R209	On	05/05/2022	Bond Future	9.75	Put			3,903.37000	3.90337	4,225,980	11.27	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Call			1,661.20000	1.66120	1,435,010	12.19	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call			6,330.98000	6.33098	5,934,280	14.26	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Put			2,046.80000	2.04680	2,254,060	12.19	0.00	0	9,00
R209	On	05/05/2022	Bond Future	10.75	Call			3,351.58000	3.35158	3,027,580	12.85	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put			941.12000	0.94112	1,050,570	12.85	0.00	0	3,00
R209	On	05/05/2022	Bond Future	11.44	Put			312.22000	0.31222	348,970	14.26	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call			6,376.36000	6.37636	5,979,050	14.28	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call			8,871.71000	8.87171	8,451,860	15.29	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put			122.47000	0.12247	136,070	15.29	0.00	0	12,00
R209	On	05/05/2022	Bond Future	11.43	Call			6,285.70000	6.28570	5,889,630	14.24	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put			317.26000	0.31726	354,640	14.24	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			2,169.70000	2.16970	2,351,050	11.85	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call			2,743.01000	2.74301	2,488,150	11.83	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			2,218.29000	2.21829	2,402,760	11.83	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			2,773.90000	2.77390	2,517,470	11.84	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			2,193.99000	2.19399	2,376,890	11.84	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			2,804.73000	2.80473	2,546,750	11.85	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			4,164.45000	4.16445	3,873,380	12.38	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			2,066.01000	2.06601	2,219,940	12.38	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call			4,097.30000	4.09730	3,808,550	12.35	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			2,103.47000	2.10347	2,259,720	12.35	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call			4,130.71000	4.13071	3,840,790	12.36	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			2,084.55000	2.08455	2,239,630	12.36	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R209 Option												0.00	0	32,62
Total For R209												22,889,992.12	321	59,07
R210	On	03/02/2022	Bond Future			213.75530	213.75530	213.50781	213.50781			0.00	0	1,12
R210	On	05/05/2022	Bond Future			213.57691	213.57691	213.32858	213.32858			0.00	0	1,03
R210	On	04/08/2022	Bond Future			216.41745	216.41745	216.16634	216.16634			0.00	0	26
R210	On	03/11/2022	Bond Future			216.33426	216.33426	216.08003	216.08003			0.00	0	
Total R210 Future												0.00	0	2,43
Total For R210												0.00	0	2,43
R213	On	03/02/2022	Bond Future			9.58076	87.71121	9.51752	88.05082		9.48	20,699,845.56	236	19,98
R213	On	05/05/2022	Bond Future			9.76509	85.24297	9.69895	85.58777		9.65	20,117,340.92	236	10,43
R213	On	04/08/2022	Bond Future			9.95776	86.32066	9.88858	86.67033		9.21	0.00	0	
R213	On	03/11/2022	Bond Future			10.14859	83.91799	10.07637	84.27216		9.24	0.00	0	
Total R213 Future												40,817,186.48	472	30,40
R213	On	03/02/2022	Bond Future	8.63	Call			0.13000	0.00013	0,000	8.57	0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			4,956.02000	4.95602	5,295,500	8.57	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			7.36000	0.00736	4,930	10.50	0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			5,579.88000	5.57988	5,240,010	11.07	0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			0.42000	0.00042	0,160	11.07	0.00	0	43
R213	On	03/02/2022	Bond Future	10.67	Call			5,923.95000	5.92395	5,584,180	11.19	0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			40.70000	0.04070	36,940	9.92	0.00	0	43
R213	On	03/02/2022	Bond Future	10.15	Call			3,334.14000	3.33414	2,991,030	10.27	0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			14.87000	0.01487	11,370	10.27	0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			3,434.42000	3.43442	3,091,510	10.31	0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put			2,063.77000	2.06377	2,364,330	8.63	0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			3,836.02000	3.83602	3,493,980	10.50	0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			53.11000	0.05311	50,140	9.85	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Call			2,441.64000	2.44164	2,098,800	9.87	0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			49.73000	0.04973	46,500	9.87	0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			2,490.30000	2.49030	2,147,250	9.89	0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			0.23000	0.00023	0,070	11.19	0.00	0	22
R213	On	03/02/2022	Bond Future	10.00	Call			2,588.11000	2.58811	2,244,740	9.92	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Put			1,717.35000	1.71735	1,994,580	8.65	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Call			791.67000	0.79167	531,290	9.21	0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			456.13000	0.45613	535,360	9.21	0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			1,472.85000	1.47285	1,150,730	9.50	0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			12.94000	0.01294	9,640	10.31	0.00	0	22
R213	On	03/02/2022	Bond Future	9.96	Call			2,393.10000	2.39310	2,050,520	9.85	0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			1.40000	0.00140	0,120	8.58	0.00	0	10
R213	On	03/02/2022	Bond Future	8.80	Put			3,979.94000	3.97994	4,318,270	8.58	0.00	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
R213	On	03/02/2022	Bond Future	9.15	Call		55.07000	0.05507	16,020	8.63	0.00	0	2
R213	On	03/02/2022	Bond Future	9.76	Put		180.12000	0.18012	197,610	9.50	0.00	0	10
R213	On	03/02/2022	Bond Future	9.98	Put		46.52000	0.04652	43,080	9.89	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call		95.90000	0.09590	33,520	8.65	0.00	0	4
R213	On	05/05/2022	Bond Future	10.63	Put		371.98000	0.37198	409,050	10.39	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		5,105.63000	5.10563	4,797,250	10.40	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		365.79000	0.36579	402,210	10.40	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		5,148.02000	5.14802	4,839,010	10.42	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		359.69000	0.35969	395,480	10.42	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		5,063.28000	5.06328	4,755,550	10.39	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		2,285.37000	2.28537	2,093,410	9.13	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		2,328.87000	2.32887	2,486,580	9.13	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		2,311.75000	2.31175	2,118,540	9.14	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		2,304.55000	2.30455	2,461,010	9.14	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		2,338.28000	2.33828	2,143,830	9.14	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		2,280.43000	2.28043	2,435,650	9.14	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Call		3,522.66000	3.52266	3,300,100	9.32	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		2,094.66000	2.09466	2,226,270	9.32	0.00	0	20
R213	On	03/11/2022	Bond Future	10.40	Put		2,038.42000	2.03842	2,167,210	9.34	0.00	0	
R213	On	03/11/2022	Bond Future	9.13	Call		872.65000	0.87265	780,190	8.51	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		5,697.11000	5.69711	5,958,820	8.51	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		2,473.76000	2.47376	2,290,530	9.07	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		2,949.37000	2.94937	3,120,310	9.07	0.00	0	20
R213	On	03/11/2022	Bond Future	10.38	Call		3,551.66000	3.55166	3,328,150	9.33	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,075.58000	2.07558	2,206,240	9.33	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		3,581.05000	3.58105	3,356,610	9.34	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		2,056.93000	2.05693	2,186,660	9.34	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		3,610.55000	3.61055	3,385,170	9.34	0.00	0	
Total R213 Option											0.00	0	3,45
Total For R213											40,817,186.48	472	33,86
R214	On	03/02/2022	Bond Future			10.52674	70.04594	10.44815	70.52137	13.29	0.00	0	17,14
R214	On	05/05/2022	Bond Future			10.68200	67.61440	10.60049	68.09646	13.54	0.00	0	8,44
R214	On	04/08/2022	Bond Future			10.84207	68.46693	10.75750	68.95555	13.00	0.00	0	
R214	On	03/11/2022	Bond Future			10.99716	66.08428	10.90959	66.57926	13.17	0.00	0	
Total R214 Future											0.00	0	25,55
R214	On	03/02/2022	Bond Future	11.39	Call		5,373.01000	5.37301	4,896,810	15.36	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		1.87000	0.00187	1,100	15.36	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		5,426.25000	5.42625	4,950,100	15.39	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		1.73000	0.00173	1,010	15.39	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/02/2022	Bond Future	11.41	Call			5,479.44000	5.47944	5,003,320	15.42	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put			1.61000	0.00161	0,920	15.42	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			333.44000	0.33344	376,140	15.58	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			6,604.25000	6.60425	6,164,210	15.61	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put			328.39000	0.32839	370,410	15.61	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			6,650.17000	6.65017	6,209,470	15.63	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			323.41000	0.32341	364,770	15.63	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call			6,558.33000	6.55833	6,118,970	15.58	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call			3,237.14000	3.23714	2,934,790	12.97	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			2,019.96000	2.01996	2,206,230	12.97	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			3,270.94000	3.27094	2,966,940	12.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			1,997.35000	1.99735	2,181,970	12.98	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			3,304.69000	3.30469	2,999,050	12.99	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			1,974.75000	1.97475	2,157,730	12.99	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			1,978.55000	1.97855	2,142,710	13.28	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			4,394.69000	4.39469	4,066,410	13.26	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			2,016.86000	2.01686	2,183,560	13.26	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			4,429.09000	4.42909	4,099,530	13.27	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			1,997.63000	1.99763	2,163,050	13.27	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			4,463.58000	4.46358	4,132,760	13.28	0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	25,55
Total for Bond												1,737,699,921.83	35,375	1,407,17
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	

Contract 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 ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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			822.52300	822.52300	825.91200	825.91200				8,225,230.00	1	58
GOVI On 05/05/2022 GOVI			832.66900	832.66900	836.12500	836.12500				0.00	0	43
GOVI On 04/08/2022 GOVI			843.41900	843.41900	846.92700	846.92700				0.00	0	
GOVI On 03/11/2022 GOVI			854.40200	854.40200	857.95700	857.95700				0.00	0	
Total GOVI Future										8,225,230.00	1	98
GOVI On 03/02/2022 GOVI	792.74	Call			331,720.00000	33.17200	297,830,000			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			331,620.00000	33.16200	297,730,000			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			331,520.00000	33.15200	297,630,000			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			478,950.00000	47.89500	444,390,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	05/05/2022	GOVI	788.24	Call			478,850.00000	47.88500	444,290,000		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			478,750.00000	47.87500	444,190,000		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			276,470.00000	27.64700	241,390,000		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			276,670.00000	27.66700	241,590,000		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			276,570.00000	27.65700	241,490,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call			375,270.00000	37.52700	339,720,000		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			375,470.00000	37.54700	339,920,000		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			375,370.00000	37.53700	339,820,000		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												8,225,230.00	1	98
Total for GOVI												8,225,230.00	1	98
AL37	On	03/02/2022	Index Future			818.41900	818.41900	819.29700	819.29700			0.00	0	
AL37	On	05/05/2022	Index Future			828.51400	828.51400	829.42800	829.42800			0.00	0	
AL37	On	04/08/2022	Index Future			839.21100	839.21100	840.14300	840.14300			0.00	0	
AL37	On	03/11/2022	Index Future			850.13900	850.13900	851.08500	851.08500			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/02/2022	Index Future			937.30300	937.30300	940.71300	940.71300			0.00	0	
AL7T	On	05/05/2022	Index Future			948.86400	948.86400	952.34500	952.34500			0.00	0	
AL7T	On	04/08/2022	Index Future			961.11400	961.11400	964.64800	964.64800			0.00	0	
AL7T	On	03/11/2022	Index Future			973.63000	973.63000	977.21200	977.21200			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/02/2022	Index Future			833.56300	833.56300	837.03300	837.03300			158,376,970.00	19	16
ALBI	On	05/05/2022	Index Future			843.84400	843.84400	847.38300	847.38300			160,330,360.00	19	4
ALBI	On	04/08/2022	Index Future			854.73900	854.73900	858.33000	858.33000			0.00	0	
ALBI	On	03/11/2022	Index Future			865.86900	865.86900	869.51000	869.51000			0.00	0	
Total ALBI Future												318,707,330.00	38	21
Total For ALBI												318,707,330.00	38	21
IGOV	On	03/02/2022	Index Future			304.90700	304.90700	304.51500	304.51500			0.00	0	37

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IGOV On 05/05/2022 Index Future			308.74300	308.74300	308.35700	308.35700				0.00	0	12
IGOV On 04/08/2022 Index Future			312.80400	312.80400	312.41500	312.41500				0.00	0	
IGOV On 03/11/2022 Index Future			316.95100	316.95100	316.55700	316.55700				0.00	0	
Total IGOV Future										0.00	0	45
Total For IGOV										0.00	0	45
Total for Index										318,707,330.00	38	71
JIBAR f On 16/02/2022 Jibar Future			4.19500	95.80500	4.19500	95.80500				0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.26500	95.73500	4.27500	95.72500				0.00	0	
JIBAR f On 20/04/2022 Jibar Future			4.61000	95.39000	4.62000	95.38000				0.00	0	
JIBAR f On 18/05/2022 Jibar Future			4.67000	95.33000	4.68000	95.32000				0.00	0	
JIBAR f On 15/06/2022 Jibar Future			5.04500	94.95500	5.06500	94.93500				0.00	0	
JIBAR f On 20/07/2022 Jibar Future			5.12000	94.88000	5.16000	94.84000				0.00	0	
JIBAR f On 21/09/2022 Jibar Future			5.52000	94.48000	5.53000	94.47000				0.00	0	
JIBAR f On 21/12/2022 Jibar Future			6.01500	93.98500	6.00000	94.00000				0.00	0	
JIBAR f On 15/03/2023 Jibar Future			6.35000	93.65000	6.34000	93.66000				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			6.56000	93.44000	6.53500	93.46500				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			6.76500	93.23500	6.74500	93.25500				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			6.89500	93.10500	6.86500	93.13500				0.00	0	
Total Jibar Future										0.00	0	21
Total For JIBAR FUTURE										0.00	0	21
Total for Jibar										0.00	0	21
Total for Derivatives :										2,064,632,481.83	35,414	1,409,05
ABCPI3 On 07/12/2023 Spot Bond			2.76000	315.39434	2.76000	315.34575				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond				100.67131		100.65572				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond				100.82147		100.80452				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.72759	9.65000	100.70152				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			10.83500	92.00964	10.77000	92.33952				0.00	0	
Total ABF005 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 ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond				100.95472		100.93763				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond				100.66448		100.64756				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond				101.19456		101.18025				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond				101.77753		101.76459				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond				101.54534		101.53029				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond				101.19632		101.18348				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond				102.53373		102.52020				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond				101.02636		101.00979				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond				101.73981		101.72493				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond				103.63707		103.62523				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN28 On 29/08/2023 Spot Bond				101.37788		101.36413				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond				101.50444		101.49026				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN30 On 29/08/2028 Spot Bond				102.43755		102.42451				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN31 On 15/11/2023 Spot Bond				101.61443		101.60089				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond				102.15962		102.14666				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN33 On 07/02/2022 Spot Bond				101.09203		101.08098				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN34 On 07/02/2024 Spot Bond				101.72815		101.71507				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond				100.99715		100.98253				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond				102.45759		102.44485				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 23/04/2022 Spot Bond				100.00945		100.02584				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN38 On 16/09/2022 Spot Bond				100.83353		100.82002				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN39 On 16/09/2024 Spot Bond				101.02068		101.00636				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN40 On 16/09/2026 Spot Bond				100.91076		100.89597				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4: On 16/09/2029 Spot Bond				100.21794		100.20160				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond				100.18337		100.16768				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond				100.18825		100.17218				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond				100.19178		100.17544				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond				100.50322		100.48750				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond				100.81780		100.80477				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond				100.85702		100.84338				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond				100.61183		100.59713				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond				100.36500		100.34951				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond				100.46822		100.45218				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond				100.25237		100.23569				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond				103.09176		103.07311				0.00	0	
Total ABJ01 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 ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond				100.86656		100.84702				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond				101.03750		101.01899				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond				101.88135		101.86300				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.30000	147.85525	7.33500	147.71511				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	32.28004	100.00000	32.20526				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.05000	153.47672	3.08500	153.29663				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.85000	204.45302	3.87000	204.18799				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.51000	229.47775	4.50000	229.64835				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.82000	104.14031	6.73500	104.20977				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.62000	112.64398	7.58500	112.77198				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.26000	103.24549	5.17500	103.25640				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.35000	105.42125	5.26500	105.47286				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.31000	112.23581	7.27500	112.33480				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.88500	114.82097	7.85000	114.96936				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.79000	109.65215	5.70500	109.77374				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.70500	107.52834	7.67000	107.64345				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	14.14228	100.00000	14.11063				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.08000	319.19657	2.08000	319.15329				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.35500	175.34375	1.35500	175.32343				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.49500	101.42128	10.46000	101.46721				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond				100.68769		100.66869				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond				100.66709		100.64863				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond				100.43539		100.41694				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL193 On 20/09/2022 Spot Bond				100.66531		100.64691				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond				100.66531		100.64691				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond				100.68287		100.66401				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond				100.68287		100.66401				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond				170.27916		169.05332				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond				173.24973		171.91502				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond				100.63233		100.61480				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond				101.54575		101.53113				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond				101.10270		101.08764				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond				101.34240		101.32740				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond				102.22863		102.21291				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond				101.45596		101.43879				0.00	0	
Total AGL02 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 AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond				101.88231		101.86657				0.00	1,000,000,000	800,000,000
Total AGL03 SPOT										0.00	1,000,000,000	800,000,000
Total For AGL03										0.00	1,000,000,000	800,000,000
AGT01 On 10/10/2023 Spot Bond				104.00300		103.98387				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond				105.36018		105.34282				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond				104.06270		104.04410				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond				103.48265		103.46569				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond				100.13550		100.11858				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond				100.14022		100.12275				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			7.92000	99.48428	7.88500	99.59231				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond				100.14749		100.12922				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond				100.17171		100.15074				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond				100.20190		100.17756				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond				100.11846		100.10343				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond				101.01018		100.99418				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.51000	109.17244	6.42500	109.28281				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond				100.94710		100.93206				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond				101.06424		101.04741				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond				101.13630		101.11837				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond				101.92694		101.90180				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond				101.10389		101.08923				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond				101.47685		101.46158				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond				101.06415		101.04732				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond				101.13619		101.11825				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond				101.63994		101.61428				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7A On 21/08/2025 Spot Bond				101.14779		101.13230				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond				100.99209		100.97636				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond				101.10017		101.08279				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond				101.07315		101.05618				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond				101.17220		101.15371				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond				101.13799		101.12003				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond				101.78369		101.75581				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond				101.69385		101.66736				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.59000	107.64008	7.50500	107.72206				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.01000	104.08356	7.92500	104.24246				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.63500	93.02013	11.57000	93.31321				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.88000	183.72940	5.90000	183.48770				0.00	0	
Total AIRL01 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 AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond				100.95576		100.93851				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond				100.50027		100.48268				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond				100.01719		100.03099				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond				100.72688		100.71016				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond				100.73528		100.71397				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond				101.18868		101.16980				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond				101.51886		101.49949				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.86000	244.04921	4.85000	244.21810				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.36000	211.91514	5.35000	212.06471				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.33000	175.32502	2.33000	175.30002				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.37500	175.32416	2.37500	175.29895				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.72000	194.82235	4.74000	194.56680				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond				100.73653		100.71625				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond				100.47750		100.45931				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.88000	112.34190	4.88000	112.31835				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond				100.57970		100.56357				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond				100.58817		100.57182				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond				100.64429		100.62637				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2025 Spot Bond				105.39849		105.38135				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond				100.92746		100.91078				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond				100.73449		100.71425				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond				100.58104		100.56476				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond				101.12434		101.10809				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN27: On 20/08/2048 Spot Bond				101.08582		101.06866				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond				101.06064		101.04386				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond				100.76140		100.74380				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond				100.49369		100.47631				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond				100.62614		100.60877				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond				100.96935		100.94777				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			4.55500	106.78175	4.56500	106.69075				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.00500	100.34916	5.04500	99.94686				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond				100.59389		100.57738				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond				100.67561		100.65693				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond				101.25104		101.23475				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond				99.94486		99.92721				0.00	0	
Total ASN335 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 ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			4.99000	110.79243	4.99000	110.76887				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond				100.63641		100.61877				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond				100.57965		100.56351				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond				100.61520		100.59782				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond				100.61062		100.59366				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond				100.61062		100.59366				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond				100.93987		100.92336				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond				100.72920		100.70911				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond				100.59923		100.58257				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond				100.62089		100.60367				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond				100.09911		100.08387				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond				100.69078		100.67407				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2022 Spot Bond				100.69078		100.67407				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond				101.11656		101.09789				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond				100.60439		100.58759				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond				100.97406		100.95860				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond				100.64878		100.63224				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond				100.60026		100.58358				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond				100.70338		100.68397				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond				100.80826		100.79222				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2020 Spot Bond				99.93723						0.00	0	
ASN420 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	
ASN420 On 20/12/2024 Spot Bond				103.92351		103.90774				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond				100.53512		100.51940				0.00	0	
Total ASN449 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 ASN449									0.00	0	
ASN45 On 23/06/2025 Spot Bond				100.55162		100.53544			0.00	0	
Total ASN450 SPOT									0.00	0	
Total For ASN450									0.00	0	
ASN45 On 01/07/2023 Spot Bond				100.73550		100.71473			0.00	0	
Total ASN453 SPOT									0.00	0	
Total For ASN453									0.00	0	
ASN45 On 20/03/2023 Spot Bond				101.26861		101.24996			0.00	0	
Total ASN458 SPOT									0.00	0	
Total For ASN458									0.00	0	
ASN45 On 21/12/2026 Spot Bond				104.12951		104.11669			0.00	0	
Total ASN459 SPOT									0.00	0	
Total For ASN459									0.00	0	
ASN46 On 17/07/2023 Spot Bond				100.14751		100.13085			0.00	0	
Total ASN460 SPOT									0.00	0	
Total For ASN460									0.00	0	
ASN46 On 17/07/2023 Spot Bond				100.14886		100.13207			0.00	0	
Total ASN461 SPOT									0.00	0	
Total For ASN461									0.00	0	
ASN46 On 31/01/2022 Spot Bond			9.39500	99.89715	9.39500	99.87147			0.00	0	
Total ASN469 SPOT									0.00	0	
Total For ASN469									0.00	0	
ASN47 On 31/08/2024 Spot Bond			10.90500	104.46734	10.90500	104.43670			0.00	0	
Total ASN470 SPOT									0.00	0	
Total For ASN470									0.00	0	
ASN47 On 31/07/2023 Spot Bond				99.94727		99.93397			0.00	0	
Total ASN471 SPOT									0.00	0	
Total For ASN471									0.00	0	
ASN47 On 31/07/2023 Spot Bond				99.93784		99.92219			0.00	0	
Total ASN472 SPOT									0.00	0	
Total For ASN472									0.00	0	
ASN47 On 17/08/2025 Spot Bond				100.60270		100.58553			0.00	0	
Total ASN479 SPOT									0.00	0	
Total For ASN479									0.00	0	
ASN48 On 20/06/2025 Spot Bond				100.87991		100.85989			0.00	1,000,000,000	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 ASN480 SPOT										0.00	1,000,000,000	500,000,000
Total For ASN480										0.00	1,000,000,000	500,000,000
ASN480 On 25/08/2025 Spot Bond				115.69400		116.61381				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	104.35519	10.63000	104.32534				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond				100.60070		100.58358				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond				100.62269		100.60793				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond				100.62269		100.60793				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN500 On 28/09/2025 Spot Bond				100.58566		100.56895				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.31500	99.68161	9.28000	99.79107				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.49500	99.57667	8.46000	99.69098				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			9.04500	98.17172	9.01000	98.28191				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.04500	98.17172	9.01000	98.28191				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 31/07/2022 Spot Bond			9.10000	99.90331	9.10000	99.87916				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN52: On 31/07/2024 Spot Bond			11.05000	99.88316	11.05000	99.85397				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	99.88367	11.00000	99.85462				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	99.88882	10.50000	99.86105				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	99.88882	10.50000	99.86105				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond				100.43207		100.41283				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond				99.93978		99.92465				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond				101.38688		101.36756				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	99.88780	10.60000	99.85976				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	99.88914	10.47000	99.86144				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	99.88831	10.55000	99.86041				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond				99.87824		99.86283				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond				100.01887		100.03207				0.00	0	
Total ASN568 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 ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond				100.85505		100.83820				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond				100.29719		100.27913				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond				100.57968		100.56354				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond				100.64225		100.62555				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond				101.28823		101.26978				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 14/03/2022 Spot Bond				100.85497		100.83528				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond				101.61636		101.57626				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	99.90207	9.22000	99.87761				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond				100.25917		100.24243				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond				100.16236		100.14421				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond				100.01069		100.02667				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond				100.01618		100.03032				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601: On 28/02/2031 Spot Bond				101.17109		101.15088				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602: On 31/01/2030 Spot Bond				98.47376		98.45611				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN607: On 31/01/2030 Spot Bond				99.92620		99.90770				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610: On 31/03/2022 Spot Bond				100.56779		100.54603				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611: On 06/05/2024 Spot Bond				99.79273		101.43643				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN613: On 21/12/2026 Spot Bond				100.62995		100.61204				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN614: On 28/02/2024 Spot Bond				101.34236		101.32135				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN617: On 11/05/2023 Spot Bond				101.55993		101.53904				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN619: On 21/12/2026 Spot Bond				100.59681		100.57981				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN624: On 28/02/2024 Spot Bond				101.20705		101.18587				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN627: On 02/04/2026 Spot Bond				99.91762		99.89865				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	

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 20/06/2024 Spot Bond				100.69313		100.67399				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond				100.76082		100.73988				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond				100.97820		100.95887				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond				99.84692		99.82761				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond				100.82445		100.80544				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond				100.27207		100.25477				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond				100.52820		100.50746				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 11/02/2022 Spot Bond				100.93355		100.92046				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66: On 27/02/2023 Spot Bond				100.98819		100.97113				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond				101.21194		101.19364				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond				100.41841		100.39974				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond				100.49837		100.48008				0.00	0	
Total ASN679 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 ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond				100.72892		100.70882				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond				100.75979		100.73888				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond				103.21478		103.19653				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond				101.04429		101.01494				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond				100.51188		100.49275				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond				99.94054		99.92564				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond				99.93047		99.91297				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond				100.31545		100.30125				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond				99.92694		99.90869				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond				100.65683		100.63864				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond				100.66198		100.64366				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond				100.58997		100.57356				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond				101.28543		101.26869				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond				99.60925		99.58773				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond				101.30591		101.28623				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond				100.53549		100.51449				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond				100.95869		100.93569				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond				100.36271		100.34864				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond				100.40372		100.38817				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond				100.76941		100.75163				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond				100.15915		100.14321				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond				100.90743		100.88947				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond				99.93295		99.91607				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN73(On 28/02/2026 Spot Bond				101.09763		101.07837				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73(On 31/03/2026 Spot Bond				100.53351		100.51257				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74(On 18/02/2022 Spot Bond				100.92688		100.91364				0.00	0	
Total ASN740 SPOT										0.00	0	
Total For ASN740										0.00	0	
ASN74(On 22/02/2022 Spot Bond				100.94521		100.93151				0.00	0	
Total ASN741 SPOT										0.00	0	
Total For ASN741										0.00	0	
ASN74(On 20/06/2026 Spot Bond				100.63106		100.61356				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74(On 20/06/2026 Spot Bond				100.64137		100.62360				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74(On 25/11/2024 Spot Bond				101.57960		101.55437				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74(On 31/10/2026 Spot Bond				99.93647		99.92054				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75(On 28/02/2022 Spot Bond				100.84489		100.83033				0.00	0	
Total ASN754 SPOT										0.00	0	
Total For ASN754										0.00	0	
ASN75(On 28/02/2022 Spot Bond				100.82424		100.81002				0.00	0	
Total ASN755 SPOT										0.00	0	
Total For ASN755										0.00	0	
ASN75(On 28/02/2022 Spot Bond				100.85284		100.83813				0.00	0	
Total ASN757 SPOT										0.00	0	
Total For ASN757										0.00	0	
ASN75(On 31/05/2022 Spot Bond				100.85446		100.83950				0.00	0	
Total ASN758 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 ASN758										0.00	0	
ASN75: On 01/03/2022 Spot Bond				100.81471		100.80042				0.00	0	
Total ASN759 SPOT										0.00	0	
Total For ASN759										0.00	0	
ASN76: On 01/03/2022 Spot Bond				100.83033		100.81576				0.00	0	
Total ASN760 SPOT										0.00	0	
Total For ASN760										0.00	0	
ASN76: On 10/03/2022 Spot Bond				100.66635		100.65246				0.00	0	
Total ASN761 SPOT										0.00	0	
Total For ASN761										0.00	0	
ASN76: On 17/03/2022 Spot Bond				100.60467		100.58992				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN76: On 22/03/2022 Spot Bond				100.54263		100.52797				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN76: On 21/12/2026 Spot Bond				100.79067		100.76908				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond				100.74607		100.72570				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77: On 22/03/2022 Spot Bond				100.55581		100.54079				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN77: On 29/03/2022 Spot Bond				100.43961		100.42445				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN77: On 05/04/2022 Spot Bond				100.30089		100.28721				0.00	0	
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN77: On 11/04/2022 Spot Bond				100.27901		100.26506				0.00	0	
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN78: On 11/04/2022 Spot Bond				100.24042		100.22628				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN78 On 11/04/2022 Spot Bond				100.23250		100.21883				0.00	0	
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
ASN78 On 13/04/2022 Spot Bond				100.19915		100.18492				0.00	0	
Total ASN782 SPOT										0.00	0	
Total For ASN782										0.00	0	
ASN78 On 21/12/2026 Spot Bond			8.74884	107.90634	8.71384	108.02409				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN78 On 19/04/2022 Spot Bond				100.11270		100.09861				0.00	0	
Total ASN784 SPOT										0.00	0	
Total For ASN784										0.00	0	
ASN78 On 25/04/2022 Spot Bond				100.04226	100.00000	100.00000				0.00	0	15,000,000.00
Total ASN785 SPOT										0.00	0	15,000,000.00
Total For ASN785										0.00	0	15,000,000.00
BAW21 On 24/03/2022 Spot Bond			4.54000	103.92362	4.45500	103.92448				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.17534	9.30000	103.14943				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond				101.68004		101.66597				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond				100.97342		100.95748				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond				101.02793		101.01178				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond				100.40536		100.38976				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW33 On 13/10/2023 Spot Bond			6.64500	100.99139	6.61000	101.02880				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond				101.33533		101.31923				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond				100.93775		100.92527				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond				101.39027		101.37513				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond				101.03897		101.01725				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond				100.62487		100.60053				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.71000	103.55093	8.62500	103.62204				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.10500	107.45869	11.07000	107.54401				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond				100.56949		100.54821				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond				99.50185		99.47894				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond				100.54720		100.52670				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond				100.54753		100.52703				0.00	0	
Total BAYA76 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 BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond				100.55368		100.53291				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond				100.80817		100.78355				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond				101.47161		101.44853				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond				100.62269		100.59921				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond				100.66145		100.63577				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond				100.64254		100.61754				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond				100.81385		100.78843				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond				100.62401		100.59969				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond				100.66053		100.63486				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond				100.70203		100.67788				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond				100.85416		100.82878				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond				100.81712		100.79239				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond				100.76164		100.73916				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond				100.83459		100.80988				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond				100.60675		100.58311				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond				100.62457		100.60025				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond				100.60636		100.58271				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond				100.75152		100.72246				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond				101.11532		101.08687				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond				100.76999		100.74025				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				100.75230		100.72322				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond				101.10053		101.07279				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB2(On 30/06/2023 Spot Bond				100.78883		100.75841				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2(On 30/09/2024 Spot Bond				100.75184		100.72278				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302(On 18/04/2028 Spot Bond			8.05000	102.57070	8.01500	102.71786				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21(On 05/08/2033 Spot Bond				99.80716		99.78932				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond				101.31388		101.29848				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond				100.83878		100.82147				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond				101.13464		101.11832				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond				100.80471		100.78439				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond				96.58598		96.55487				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond				78.67741		78.64290				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.50000	107.21614	7.41500	107.24460				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond				101.13095		101.10995				0.00	0	
Total BGL08 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 BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond				101.16991		101.15408				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond				101.33563		101.31410				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond				105.76339		105.74859				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond				101.55043		101.53373				0.00	0	300,000,00
Total BGL18 SPOT										0.00	0	300,000,00
Total For BGL18										0.00	0	300,000,00
BGL19 On 29/09/2024 Spot Bond				104.56998		104.55468				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond				103.40095		103.38344				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond				101.03011		101.01689				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond				101.45435		101.44038				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.25000	107.53389	6.16500	107.66395				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond				100.71229		100.69817				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond				100.31372		100.29803				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond				100.15818		100.14575				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond				100.03639		100.02302				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond				99.93063		99.91323				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond				100.27556		100.25567				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond				99.43700		99.36500				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond				97.12400		97.34400				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond				67.74500		67.79300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond				53.64900		53.69100				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 18/02/2022 Spot Bond				100.84487		100.83194				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP1 On 27/03/2022 Spot Bond				100.39276		100.37956				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1 On 09/10/2023 Spot Bond				100.44649		100.43036				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond				100.97116		100.95653				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2(On 19/11/2024 Spot Bond				100.74574		100.73017				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2(On 26/02/2023 Spot Bond				101.17402		101.16044				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2(On 16/07/2023 Spot Bond				100.29992		100.21259				0.00	600,000,000	300,000,000
Total BPPF23 SPOT										0.00	600,000,000	300,000,000
Total For BPPF23										0.00	600,000,000	300,000,000
BPPF2(On 03/08/2022 Spot Bond				99.89658		99.88162				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2(On 12/10/2023 Spot Bond				100.38953		100.37304				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2(On 03/11/2022 Spot Bond				99.90409		99.89020				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3(On 03/11/2023 Spot Bond				99.90031		99.88588				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3(On 24/08/2022 Spot Bond				100.89328		100.87999				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3(On 24/08/2024 Spot Bond				101.04190		101.02779				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3(On 03/11/2022 Spot Bond				99.91260		99.89993				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2(On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2(On 29/03/2024 Spot Bond				100.47485		100.45738				0.00	0	
Total BWZJ24 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 BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond				98.70728		98.69129				0.00	200,000,000	400,000,000
Total CBL29 SPOT										0.00	200,000,000	400,000,000
Total For CBL29										0.00	200,000,000	400,000,000
CBL30 On 02/11/2024 Spot Bond				101.17588		101.16245				0.00	0	500,000,000
Total CBL30 SPOT										0.00	0	500,000,000
Total For CBL30										0.00	0	500,000,000
CCT01 On 23/06/2023 Spot Bond			7.62500	107.65776	7.59000	107.68364				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.79500	109.58138	7.76000	109.63695				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.39500	111.58313	8.36000	111.65701				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.81500	101.13945	9.78000	101.19949				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond				99.84592		99.82371				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond				101.67159		101.65022				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond				101.26930		101.24742				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond				101.35738		101.33399				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond				100.03512		100.04292				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond				100.03900		100.04543				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	106.70600	4.77000	106.70600				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond				101.82700		101.82700				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond				100.36594		100.34591				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.36000	109.96100	7.27500	110.11204				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	
CLN366 On 20/03/2024 Spot Bond			8.70700	114.79800	8.70700	114.79800				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN368 On 06/08/2023 Spot Bond				99.77193		101.66158				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond				100.01657		100.00013				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN372 On 20/03/2024 Spot Bond				104.95498		104.93981				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	102.92859	10.98000	102.89821				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN380 On 20/09/2024 Spot Bond				111.00800		111.00800				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN384 On 20/09/2024 Spot Bond			6.50000	113.40500	6.50000	113.40500				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond				104.45700		104.45700				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN394 On 20/09/2022 Spot Bond				100.62611		100.60875				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN398 On 14/11/2022 Spot Bond				101.17455		101.15768				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN399 On 14/11/2022 Spot Bond				101.16458		101.14784				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN452 On 31/01/2022 Spot Bond			2.30000	175.32560	2.30000	175.30074				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.75000	142.02783	5.78500	141.85305				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			6.19000	140.25955	6.22500	140.08566				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN464 On 13/03/2022 Spot Bond			6.71000	104.16132	6.62500	104.15339				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond				100.82505		100.80800				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN468 On 28/03/2022 Spot Bond				100.55959		100.54084				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 28/03/2022 Spot Bond				100.58489		100.56799				0.00	0	
Total CLN469 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 CLN469										0.00	0	
CLN47: On 19/11/2022 Spot Bond				101.31523		101.29542				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN48: 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	
CLN48: On 28/07/2022 Spot Bond			6.51000	101.26076	6.42500	101.28527				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49: On 28/03/2022 Spot Bond				100.58083		100.56406				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49: On 20/06/2022 Spot Bond				100.72829		100.70822				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49: On 29/08/2022 Spot Bond				101.02838		101.01063				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49: On 04/09/2024 Spot Bond			6.91000	111.42259	6.82500	111.61064				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond				102.60712		102.59169				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50: On 11/10/2022 Spot Bond				100.27899		100.26008				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50: On 11/10/2024 Spot Bond				100.29402		100.27417				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50: On 11/10/2024 Spot Bond				99.79013		99.76952				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50: On 24/10/2022 Spot Bond				100.37727		100.39207				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond				100.86852		100.84854				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond				100.54497		100.52641				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond				97.52411		97.50451				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	103.66350	9.96000	103.63567				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.41696	10.01000	102.38949				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond				101.11222		101.09428				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	100.72041	9.60000	100.69495				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond				100.73275		100.71580				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond				100.93512		100.91896				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.53982	9.20000	103.51409				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond				100.57364		100.58826				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN526 On 26/04/2023 Spot Bond				100.31195		100.29712				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond				102.19489		102.17853				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond				101.27199		101.25457				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond				100.73275		100.71580				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond				100.67777		100.65904				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond				100.15496		100.13588				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.27500	103.38423	9.24000	103.46246				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond				99.29535		99.27506				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond				100.03013		100.01507				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond				100.19470		100.17332				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond				149.91800		149.57800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond				100.95581		100.93903				0.00	0	
Total CLN542 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 CLN542										0.00	0	
CLN54: On 17/01/2024 Spot Bond				101.09833		101.07883				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54: On 21/08/2026 Spot Bond			8.74500	109.03474	8.71000	109.14289				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54: On 29/03/2025 Spot Bond			8.79500	106.77414	8.76000	106.84602				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54: On 12/11/2025 Spot Bond			8.88500	106.13428	8.85000	106.22237				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55: On 18/04/2028 Spot Bond				311.94705		312.48932				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55: On 20/03/2024 Spot Bond				98.81318		98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55: On 20/03/2023 Spot Bond				99.07060		99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55: On 15/11/2023 Spot Bond				101.20604		101.18865				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55: On 12/11/2023 Spot Bond				101.17086		101.15467				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55: On 24/11/2024 Spot Bond				101.05767		101.04087				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55: On 17/01/2024 Spot Bond				100.21491		100.19150				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56: On 20/12/2023 Spot Bond				120.12700		119.07500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond				101.23969		101.22300				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	102.00993	10.19000	101.98192				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.74500	106.58926	8.71000	106.67826				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond				101.26698		101.25074				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond				100.98305		100.96746				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond				102.29827		102.27757				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond				100.86361		100.84659				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond				101.16604		101.15032				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			8.97500	105.23811	8.94000	105.32538				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond				101.23317		101.21615				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond				101.17235		101.15655				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN575 On 15/03/2024 Spot Bond				100.70827		100.69114				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond				100.73951		100.71914				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond				100.14868		100.13027				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond				100.41775		100.39911				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond				101.21361		101.19753				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond				100.90047		100.88465				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond				100.79585		100.77575				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond				100.13550		100.11857				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond				100.87669		100.86128				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond				102.82167		102.80454				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond				100.79487		100.77771				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond				100.65876		100.64318				0.00	0	
Total CLN588 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 CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond				100.62182		100.60474				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond				101.55619		101.53760				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond				102.36935		102.35167				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.17000	117.06216	4.20500	116.92201				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond				101.04023		101.02370				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond				100.47252		100.45571				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond				101.04023		101.02370				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	101.59606	9.16000	101.57093				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond				100.39499		100.37729				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond				100.72692		100.71119				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond				100.62182		100.60474				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond				100.62182		100.60474				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond				100.75000		100.75000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	104.15425	8.74500	104.13003				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond				101.17856		101.16402				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond				101.10868		101.09332				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond				101.65454		101.63473				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond				100.17040		100.15145				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond				101.05498		101.03842				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.25228	9.32000	102.22669				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 23/07/2022 Spot Bond				100.01389		100.02878				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 14/04/2026 Spot Bond				101.47890		101.45897				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN612 On 07/03/2025 Spot Bond				100.82756		100.81083				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond				101.01904		101.00302				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond				101.27542		101.25962				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond				100.44476		100.42931				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond				96.98800		96.98800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond				101.96342		101.94679				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond				101.05864		101.03999				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond				100.97664		100.96111				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond				99.98574		99.97148				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond				99.98586		99.97166				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond				100.04516		100.03203				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond				95.04600		95.04600				0.00	0	
Total CLN623 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 CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond				100.03067		100.01534				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.49000	102.42905	6.40500	102.49331				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond				101.27407		101.25485				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond				89.73895		89.70149				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			11.85000	83.15842	11.77500	83.55705				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond				101.03599		101.02047				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.44500	104.30736	9.41000	104.38531				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond				101.26842		101.24929				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond				101.04555		101.02981				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond				100.35529		100.33288				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond				101.26300		101.24780				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond				103.04712		103.02891				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond				101.01005		100.99405				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond				101.26277		101.24372				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond				101.24800		101.22991				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond				101.37569		101.35499				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond				100.15099		100.13398				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond				101.01545		100.99937				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond				100.61042		100.59364				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond				99.93897		99.92359				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond				100.61145		100.59464				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond				101.41499		101.39617				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond				100.92396		100.90772				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65(On 19/08/2025 Spot Bond				101.26277		101.24372				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65(On 19/11/2022 Spot Bond				101.01785		101.00239				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65(On 19/08/2025 Spot Bond				101.26277		101.24372				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65(On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65(On 22/03/2030 Spot Bond				99.43900		99.43900				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65(On 20/06/2025 Spot Bond				100.75496		100.73418				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65(On 13/10/2026 Spot Bond				100.31383		100.28986				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65(On 20/06/2025 Spot Bond				101.23424		101.21736				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66(On 20/06/2023 Spot Bond				100.09200		100.05200				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66(On 20/12/2023 Spot Bond				98.89100		98.89100				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66(On 20/12/2024 Spot Bond				118.68200		118.43400				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66(On 20/12/2023 Spot Bond				143.40100		143.09300				0.00	0	
Total CLN664 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 CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond				101.21197		101.19433				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond				100.46977		100.44895				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond				101.51114		101.48845				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond				105.74786		105.73046				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond				102.11651		102.09857				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond				101.00106		100.98377				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond				101.39451		101.37353				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond				100.77942		100.76296				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.76198	118.72818	4.73790	118.78570				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.76198	118.72894	4.73790	118.78647				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond				101.42273		101.40134				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond				101.49798		101.47548				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond				100.60987		100.59251				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond				101.23047		101.21557				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond				101.44719		101.42543				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond				100.76506		100.74957				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond				100.58386		100.56721				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond				100.59995		100.58286				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond				101.44258		101.42637				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond				100.71021		100.69012				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond				100.71000		100.68991				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond				100.62493		100.60716				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond				100.49771		100.48168				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN692 On 21/06/2023 Spot Bond				100.62507		100.60730				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond				101.48956		101.46751				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	87.89241	11.19500	87.86597				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	86.35354	11.45500	86.32696				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond				104.78627		104.76919				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond				100.84037		100.82559				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond				101.05041		101.03621				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	86.83476	10.86000	86.80953				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond				101.61684		101.60071				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	88.46506	11.10000	88.43866				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond				101.53559		101.51254				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond				100.70854		100.69224				0.00	0	
Total CLN708 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 CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond				100.61073		100.59334				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	80.52949	11.19500	80.50565				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	80.77512	11.15500	80.75130				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2022 Spot Bond				100.64154		100.62647				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2022 Spot Bond				101.01505		101.00093				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond				100.61475		100.59725				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond				100.61475		100.59725				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond				100.61475		100.59725				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	79.55803	11.35500	79.53416				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond				100.64118		100.62639				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	78.54501	11.52500	78.52110				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	78.87062	11.47000	78.84672				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond				100.80424		100.78981				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	79.58812	11.35000	79.56425				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond				100.56556		100.54940				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond				100.56556		100.54940				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond				100.56556		100.54940				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond				100.57560		100.55917				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond				100.57560		100.55917				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond				100.57560		100.55917				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	82.11481	10.94000	82.09104				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	83.16551	10.77500	83.14179				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	83.81205	10.67500	83.78836				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN73: On 21/12/2027 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN73: On 11/09/2026 Spot Bond				100.65343		100.63836				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN73: On 12/09/2022 Spot Bond				101.33718		101.31878				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN73: On 31/01/2022 Spot Bond			9.25000	92.95051	9.25000	92.92767				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN73: On 20/06/2023 Spot Bond				100.69324		100.67410				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN73: On 20/12/2023 Spot Bond				100.72411		100.70415				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN73: On 20/06/2026 Spot Bond				111.53600		111.27400				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN74: On 31/01/2022 Spot Bond			9.51000	91.58037	9.51000	91.55725				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74: On 19/08/2025 Spot Bond				101.24395		101.22518				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74: On 31/03/2032 Spot Bond				100.55665		100.53485				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74: On 31/01/2030 Spot Bond				99.73700		99.72209				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74: On 31/01/2030 Spot Bond				98.25400		98.25400				0.00	0	
Total CLN744 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 CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond				100.20744		100.19027				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond				101.14862		101.12847				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond				100.62502		100.60725				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond				99.92837		99.91041				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond				100.70242		100.68626				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond				100.36670		100.35035				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	99.92104	7.40000	99.90132				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond				99.67252		99.65764				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond				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 CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN758 On 31/08/2024 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN759 On 20/06/2026 Spot Bond				101.03513		101.00756				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond				101.00480		100.97804				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond				100.07974		100.05315				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 On 31/07/2024 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond				101.24394		101.22941				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond				100.04702		99.97692				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2022 Spot Bond			9.57000	91.26786	9.57000	91.24468				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2022 Spot Bond			7.40000	99.92104	7.40000	99.90132				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2023 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN768 On 23/09/2026 Spot Bond				100.63134		100.61239				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond				100.61686		100.59924				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond				101.40544		101.89915				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.39000	83.23594	10.39000	83.21266				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2022 Spot Bond			10.88000	89.81297	10.88000	89.78669				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond				101.06521		101.04682				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond				99.92564		99.90697				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.93000	115.37880	6.94000	115.28595				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond				101.01874		101.00084				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond				103.64290		103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond				101.23970		101.21795				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond				99.93867		99.92328				0.00	0	
Total CLN779 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 CLN779										0.00	0	
CLN78 On 31/01/2027 Spot Bond				99.93813		99.92260				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78 On 19/08/2025 Spot Bond			10.65000	104.64417	10.65000	104.61466				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78 On 31/01/2027 Spot Bond				99.92780		99.90970				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78 On 31/01/2027 Spot Bond				99.93541		99.91920				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78 On 31/01/2027 Spot Bond				99.93421		99.91771				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78 On 30/09/2026 Spot Bond				100.51519		100.49493				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78 On 21/12/2027 Spot Bond				100.54456		100.52898				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN78 On 30/09/2026 Spot Bond				100.51519		100.49493				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78 On 31/01/2027 Spot Bond				100.82973		100.81087				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78 On 31/01/2027 Spot Bond				100.69773		100.67887				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.05000	102.57070	8.01500	102.71786				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.81000	107.29958	7.72500	107.38898				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.01500	106.13679	9.98000	106.23453				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.80000	108.62552	6.71500	108.79746				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.34500	104.84700	7.26000	104.92260				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.80500	96.31190	11.77000	96.42562				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			10.39500	97.08222	10.36000	97.21096				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.71000	105.16383	9.62500	105.43458				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond				101.10096		101.08232				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond				99.92797		99.90989				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 31/01/2022 Spot Bond				100.68891		100.67211				0.00	0	
Total DNG104 SPOT										0.00	0	
Total For DNG104										0.00	0	
DSY01 On 21/11/2022 Spot Bond				100.99390		100.97815				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond				102.08833		102.07335				0.00	0	300,000,00
Total DSY02 SPOT										0.00	0	300,000,00
Total For DSY02										0.00	0	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
DSY03 On 21/11/2024 Spot Bond			9.14500	105.10864	9.11000	105.16979			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond				101.42757		101.41189			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond				101.07325		101.05628			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.78000	107.45810	6.69500	107.52863			0.00	0	1,500,000,00
Total DV23 SPOT									0.00	0	1,500,000,00
Total For DV23									0.00	0	1,500,000,00
DV23/R On 27/02/2023 Spot Bond			100.00000	51.36829	100.00000	51.25522			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	51.36829	100.00000	51.25522			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			7.29000	108.77096	7.20500	108.91482			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	104.25357	9.69000	104.22677			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.25357	9.69000	104.22677			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.74000	96.70458	11.67500	96.96587			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	104.43302	10.10000	104.40506			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.43302	10.10000	104.40506			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVF22 On 28/03/2022 Spot Bond				100.52388		100.50861			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22B On 29/08/2022 Spot Bond				100.96622		100.95112			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF22(On 24/10/2022 Spot Bond				100.11300		100.12882				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond				98.07799		98.08963				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond				98.51095		98.49168				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond				96.34631		96.32363				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond				98.95295		98.93313				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond				100.73322		100.71542				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB2 On 31/05/2024 Spot Bond				99.15019		99.13251				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond				101.25047		101.23551				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond				99.94695		99.93359				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond				96.51025		96.49132				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond				99.94369		99.92953				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond				101.42424		101.40669				0.00	0	
Total DVFB30 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 DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond				101.19920		101.18031				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond				100.77430		100.75554				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond				100.80340		100.78395				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.21000	104.19088	5.22000	104.17477				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.82000	109.79602	6.73500	109.94843				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.12000	112.42645	5.11000	112.49574				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.88000	99.67029	4.88000	99.64939				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	137.98081	2.25000	137.96157				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.07500	148.44055	4.09500	148.24462			13,447,500,000,000.00	3,300,000,000	1,650,000,000	
Total EL28 SPOT									13,447,500,000,000.00	3,300,000,000	1,650,000,000	
Total For EL28									13,447,500,000,000.00	3,300,000,000	1,650,000,000	
EL29 On 19/11/2029 Spot Bond			4.00300	135.11677	4.02200	134.90988			0.00	0		
Total EL29 SPOT									0.00	0		
Total For EL29									0.00	0		
EL30 On 29/07/2030 Spot Bond			4.04500	130.36939	4.06500	130.14801			0.00	0		
Total EL30 SPOT									0.00	0		
Total For EL30									0.00	0		
EL31 On 02/06/2031 Spot Bond			4.81000	114.32891	4.80000	114.39857			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.85000	101.80010	4.85000	101.77883				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	137.98081	2.25000	137.96157				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond				165.94207		168.61985				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond				163.27835		165.91444				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond				115.25860		115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond				113.42950		113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond				126.46255		128.51051				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond				125.47662		127.50557				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond				123.28909		125.31868				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond				114.56374		116.44931				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond				115.57627		117.50484				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN013 On 15/04/2024 Spot Bond				110.77469		112.62230				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond				112.61238		114.49331				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond				93.15927		94.72194				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.48000	103.44232	9.44500	103.48653				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.45500	95.87048	11.39000	96.00037				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.50500	100.56395	11.44000	100.71191				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			9.54500	102.13918	9.51000	102.17213				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.54500	102.85253	9.51000	102.91376				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.49500	73.92376	11.43000	74.01786				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.78500	100.77622	10.71500	100.97411				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.49500	94.84471	11.43000	95.01292				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond				100.85662		100.84001				0.00	0	
Total EPF015 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 EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond				100.77199		100.75636				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond				100.70795		100.69155				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond				100.68986		100.67387				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond				101.15785		101.14304				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond				100.92289		100.90604				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond				100.97217		100.95538				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond				100.82049		100.80390				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC48 On 12/03/2022 Spot Bond				100.68371		100.66785				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC50 On 10/11/2022 Spot Bond				101.08563		101.07121				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT002 On 03/06/2022 Spot Bond				100.82441		100.80905				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond				100.84684		100.83106				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond				100.15428		100.13694				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond				100.96843		100.95180				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond				99.94061		99.92563				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond				100.55448		100.53821				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond				100.26509		100.24820				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond				101.06890		101.05497				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT009 On 12/11/2024 Spot Bond				101.06702		101.05221				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond				101.05393		101.03810				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B6 On 17/08/2022 Spot Bond				101.00539		100.99025				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3B7 On 17/05/2022 Spot Bond				101.13153		101.11458				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C6 On 17/08/2022 Spot Bond				101.01509		100.99981				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond				101.06359		101.04761				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ERSA2 On 17/05/2022 Spot Bond				100.98991		100.97498				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond				100.96659		100.95200				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond				101.11208		101.09542				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.14000	103.72390	6.05500	103.78992				0.00	0	800,000,00
Total ES23 SPOT										0.00	0	800,000,00
Total For ES23										0.00	0	800,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	100.05392	10.00000	100.02696				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.54500	100.10449	8.51000	100.20077			1,270,214,250,000.00		148,650,000	2,624,325,00
Total ES26 SPOT									1,270,214,250,000.00		148,650,000	2,624,325,00
Total For ES26									1,270,214,250,000.00		148,650,000	2,624,325,00
ES26/R On 02/04/2026 Spot Bond			7.85000	102.50583	7.85000	102.48415				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.16000	79.23591	11.08500	79.61431			1,739,611,872,000.00		155,879,200	377,939,60
Total ES33 SPOT									1,739,611,872,000.00		155,879,200	377,939,60
Total For ES33									1,739,611,872,000.00		155,879,200	377,939,60
ES33/R On 15/09/2033 Spot Bond			7.50000	102.76293	7.50000	102.74204				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.57500	78.32287	11.49500	78.79875			91,401,262,905,000.00		7,896,437,400	3,848,218,70
Total ES42 SPOT									91,401,262,905,000.00		7,896,437,400	3,848,218,70
Total For ES42									91,401,262,905,000.00		7,896,437,400	3,848,218,70
ES42/R On 25/04/2042 Spot Bond			8.50000	102.17296	8.50000	102.14960				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond				100.77114		100.75573				0.00	0	
Total EXX04 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 EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond				101.52482		101.50943				0.00	0	300,000,00
Total EXX05 SPOT										0.00	0	300,000,00
Total For EXX05										0.00	0	300,000,00
FBJ22Z On 20/03/2022 Spot Bond				100.63640		100.61876				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond				101.09211		101.07704				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond				101.01009		100.99409				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond				101.06448		101.04906				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond				101.11428		101.09817				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond				99.94056		99.92558				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond				100.63831		100.62043				0.00	0	300,000,00
Total FIFB19 SPOT										0.00	0	300,000,00
Total For FIFB19										0.00	0	300,000,00
FIFC36 On 19/02/2022 Spot Bond				100.99083		100.97532				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond				99.83101		99.81532				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond				99.81919		99.80242				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond				103.37349		103.35869				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond				101.97158		101.95626				0.00	600,000,000	300,000,000
Total FRB23 SPOT										0.00	600,000,000	300,000,000
Total For FRB23										0.00	600,000,000	300,000,000
FRB24 On 08/11/2023 Spot Bond				105.04548		105.02834				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond				105.41234		105.39550				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond				101.50624		101.48988				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.12500	108.95851	8.09000	109.06679				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond				104.31797		104.29928				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond				101.99754		101.98115				0.00	0	400,000,000
Total FRB29 SPOT										0.00	0	400,000,000
Total For FRB29										0.00	0	400,000,000
FRB30 On 19/04/2026 Spot Bond			8.04500	102.60799	8.01000	102.70960				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond				101.01416		100.99804				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.76000	175.33596	1.76000	175.31371				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI23 On 07/12/2023 Spot Bond			2.49000	316.89694	2.49000	316.85040				0.00	0	2,522,200,00
Total FRBI23 SPOT										0.00	0	2,522,200,00
Total For FRBI23										0.00	0	2,522,200,00
FRBI25 On 31/01/2025 Spot Bond			3.06500	153.41016	3.10000	153.23009				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.91000	203.77157	3.93000	203.50720				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.50000	107.16419	4.51000	107.07297				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.96000	219.97153	4.95000	220.13067				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.05500	97.53619	5.08000	97.12751				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.06000	97.26002	5.07000	97.06795				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			7.17336	82.58683	7.11000	82.66604				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			7.23306	81.78431	7.18000	81.86262				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			4.35000	147.83282	4.38500	147.65525				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				97.73823		97.83278				0.00	0	
Total FRC181 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 FRC181										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.41000	175.32347	2.41000	175.29811				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.27000	175.30695	3.27000	175.27747				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 14/03/2022 Spot Bond				100.71865		100.70170				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				101.70387		101.68744				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond				102.78860		102.77085				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond				99.93779		99.92214				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	99.92372	9.58400	99.89830				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond				101.01913		101.00299				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond				100.69319		100.67405				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	116.08948	3.57000	116.06916				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond				101.58681		101.56555				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 20/12/2022 Spot Bond				100.63970		100.62274				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC285 On 27/02/2023 Spot Bond			3.40000	113.99860	3.40000	113.97918				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond				100.60755		100.59068				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond				101.11174		101.09443				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond				101.13470		101.11838				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond				101.15465		101.13806				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond				100.91147		100.88977				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond				101.31263		101.29738				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond				103.35549		103.33948				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond				101.12940		101.10958				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond				102.35091		102.33373				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30(On 27/02/2023 Spot Bond				100.86625		100.85127				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond				102.41823		102.40098				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond				100.59513		100.57859				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond				100.68071		100.66189				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond				100.74466		100.72415				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond				100.46892		100.65963				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond				100.75237		100.73421				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond				99.93672		101.42959				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond				100.67246		100.65386				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31(On 20/12/2026 Spot Bond				100.74443		100.72392				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32(On 20/12/2024 Spot Bond				100.88768		100.86693				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32(On 20/06/2026 Spot Bond				100.68773		100.66873				0.00	0	
Total FRC324 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 FRC324									0.00	0	
FRC32: On 02/04/2024 Spot Bond				100.36893		100.35233			0.00	0	
Total FRC325 SPOT									0.00	0	
Total For FRC325									0.00	0	
FRC32: On 20/12/2022 Spot Bond				101.34821		101.32950			0.00	0	
Total FRC326 SPOT									0.00	0	
Total For FRC326									0.00	0	
FRC32: On 30/09/2022 Spot Bond				100.40377		100.38823			0.00	0	
Total FRC327 SPOT									0.00	0	
Total For FRC327									0.00	0	
FRC32: On 27/12/2022 Spot Bond				100.89970		100.88415			0.00	0	
Total FRC328 SPOT									0.00	0	
Total For FRC328									0.00	0	
FRC32: On 06/11/2023 Spot Bond				101.15133		101.13661			0.00	0	
Total FRC329 SPOT									0.00	0	
Total For FRC329									0.00	0	
FRC33: On 15/10/2022 Spot Bond				100.15284		100.13565			0.00	0	
Total FRC330 SPOT									0.00	0	
Total For FRC330									0.00	0	
FRC33: On 31/05/2024 Spot Bond				101.45957		101.44207			0.00	0	
Total FRC335 SPOT									0.00	0	
Total For FRC335									0.00	0	
FRC33: On 25/04/2023 Spot Bond				101.81123		101.79596			0.00	0	
Total FRC337 SPOT									0.00	0	
Total For FRC337									0.00	0	
FRC33: On 07/12/2023 Spot Bond				101.19375		101.17913			0.00	0	
Total FRC339 SPOT									0.00	0	
Total For FRC339									0.00	0	
FRC34: On 20/02/2024 Spot Bond				101.41876		101.40395			0.00	0	
Total FRC340 SPOT									0.00	0	
Total For FRC340									0.00	0	
FRC34: On 20/12/2024 Spot Bond				100.87629		100.85228			0.00	0	
Total FRC341 SPOT									0.00	0	
Total For FRC341									0.00	0	
FRC34: On 21/12/2027 Spot Bond				100.60485		100.58763			0.00	1,400,000,000	700,000,000

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 FRC343 SPOT										0.00	1,400,000,000	700,000,000
Total For FRC343										0.00	1,400,000,000	700,000,000
FRC343 On 15/10/2022 Spot Bond				100.16367		100.14539				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC344 On 20/12/2025 Spot Bond				100.79779		100.77586				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond				101.19956		101.17258				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond				100.08517		101.77450				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond				100.00311		101.60297				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond				99.99300		101.44037				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond				101.01888		101.00099				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond				101.95988		101.94138				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond				100.00339		101.62869				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2021 Spot Bond				100.44467						0.00	0	
FRC353 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	
FRC354 On 31/07/2023 Spot Bond				100.08666		101.71469				0.00	0	
Total FRC355 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 FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond				100.02505		101.61475				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond				100.02224		101.63255				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2022 Spot Bond				99.95237		101.10707				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC358 On 14/11/2022 Spot Bond				101.52632		101.50788				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond				100.10102		101.65015				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond				99.93529		101.46377				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2022 Spot Bond				100.42772		100.41071				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond				101.27489		101.25802				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond				101.41358		101.39313				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond				101.68903		101.66780				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond				100.99266		100.96623				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond				101.09151		101.07235				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37(On 20/06/2026 Spot Bond				101.69383		101.64847				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37(On 20/06/2026 Spot Bond				101.69879		101.65330				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37(On 25/04/2023 Spot Bond				100.03466		100.01741				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37(On 25/04/2023 Spot Bond				100.03450		100.01733				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37(On 20/06/2026 Spot Bond				101.74436		101.69763				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37(On 25/04/2023 Spot Bond				100.42267		100.40704				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37(On 20/06/2026 Spot Bond				102.96281		102.93832				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37(On 20/06/2026 Spot Bond				102.94558		102.92123				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37(On 20/12/2026 Spot Bond				100.61770		100.60056				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37(On 23/09/2023 Spot Bond				100.70493		100.68386				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38(On 20/12/2026 Spot Bond				100.69809		100.67882				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC38: On 24/03/2022 Spot Bond				100.51261		100.49753				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC38: On 28/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC383 SPOT										0.00	0	
Total For FRC383										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.05000	175.31118	3.05000	175.28275				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.99000	175.31234	2.99000	175.28418				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.00000	175.31215	3.00000	175.28394				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.50000	105.30027	4.54000	104.87682				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.73000	114.49646	4.73000	114.47289				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond				100.09688		100.08440				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ22 On 07/03/2022 Spot Bond				100.90357		100.89161				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond				101.07959		101.06789				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond				101.63548		101.62200				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond				103.25096		103.23793				0.00	0	
Total FRJ25 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 FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond				101.82864		101.81506				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond				102.74275		102.73198				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond				100.53503		100.51931				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond				101.91048		101.89658				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond				100.54377		100.52780				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.24800	105.10315	4.25800	104.87504				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.70000	114.93321	4.70000	114.90966				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond				99.62721		99.64281				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond				100.00989		100.02614				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.84000	112.91172	4.84000	112.88816				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.81000	223.08702	4.80000	223.24990				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			4.98000	110.93223	4.98000	110.90868				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.84000	222.45972	4.83000	222.62184				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.90000	149.75817	3.93500	149.57972				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	130.59681	3.70500	130.57350				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.78000	113.77287	4.78000	113.74932				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.96000	219.97153	4.95000	220.13067				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.01000	218.94462	5.00000	219.10255				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.43000	151.80093	3.46500	151.62158				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.04000	218.33124	5.03000	218.48844				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			4.98000	110.93223	4.98000	110.90868				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.53000	196.88035	4.55000	196.62275				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.73000	101.00509	5.73000	100.98164				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12 On 31/03/2028 Spot Bond			4.42000	198.08322	4.44000	197.82445				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.48000	197.42607	4.50000	197.16794				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.55000	208.21277	5.54000	208.35798				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.68000	101.63294	5.68000	101.60947				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.98000	110.93223	4.98000	110.90868				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.96000	111.21247	4.96000	111.18891				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.29000	199.51569	4.31000	199.25551				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.32000	212.70465	5.31000	212.85514				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.42000	198.08322	4.44000	197.82445				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.42000	198.08322	4.44000	197.82445				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.82100	204.78334	3.84100	204.51798				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			4.20000	148.47132	4.23500	148.29347				0.00	0	
Total FRS146 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 FRS146										0.00	0	
FRS14: On 31/01/2022 Spot Bond			2.11000	175.32924	2.11000	175.30531				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.77000	194.28489	4.79000	194.02986				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.81000	193.85615	4.83000	193.60154				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15: On 31/01/2025 Spot Bond			4.17000	148.59941	4.20500	148.42150				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.28500	199.57102	4.30500	199.31079				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.82000	193.74913	4.84000	193.49464				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 01/08/2022 Spot Bond				6.04124		6.04308				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17: On 16/10/2022 Spot Bond				100.15369		100.13641				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17: On 16/10/2024 Spot Bond				100.16859		100.14982				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18: On 18/09/2023 Spot Bond				100.61667		100.59972				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond				100.52344		100.50491				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond				202.46124		204.75177				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond				149.36078		150.71062				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond				181.89038		185.18097				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond				51.58522		54.15818				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond				101.12178		101.10793				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond				101.29210		101.27618				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond				101.18132		101.16499				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond				100.99058		100.97427				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond				100.21181		100.19393				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond				101.02124		101.00558				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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				106.08453		106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond				100.53831		100.52327				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond				105.47353		105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 On 06/07/2022 Spot Bond				100.61262		100.58214				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223 On 14/07/2025 Spot Bond				106.57987		106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224 On 07/07/2025 Spot Bond				105.39730		105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS225 On 21/12/2027 Spot Bond				100.60485		100.58763				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 On 28/07/2025 Spot Bond				105.35167		105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond				99.89680		102.36114				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond				104.93620		104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS230 On 14/08/2027 Spot Bond				101.18628		101.16923				0.00	0	
Total FRS230 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 FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond				96.64200		96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond				97.83219		97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond				97.22025		97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 On 31/03/2032 Spot Bond				104.78315		104.76904				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23 On 22/09/2023 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23 On 13/10/2023 Spot Bond				112.14933		111.95722				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24 On 31/03/2032 Spot Bond				103.94457		103.80504				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond				101.34160		101.32216				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond				76.46550		76.49617				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond				101.26340		101.23695				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond				116.63051		117.84040				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond				100.20611		100.17853				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 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	
FRS250 On 31/01/2022 Spot Bond				99.95129		101.10570				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS251 On 31/01/2022 Spot Bond				99.95118		101.10814				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS252 On 22/02/2024 Spot Bond				102.47070		102.99570				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 31/01/2022 Spot Bond				99.95150		101.10083				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond				100.81009		100.79527				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS256 On 12/03/2024 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond				110.17460		112.20130				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS25 On 24/03/2022 Spot Bond				101.10112		101.06832				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond				100.73211		100.70676				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond				101.16477		101.14433				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 13/05/2022 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26 On 19/05/2022 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26 On 31/03/2032 Spot Bond				100.50639		100.48644				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond				110.41610		112.38567				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond				100.51011		100.49003				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond				107.87323		109.94637				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond				100.44531		100.41091				0.00	0	
Total FRS271 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 FRS271										0.00	0	
FRS27: On 21/07/2022 Spot Bond				103.09150		105.07470				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27: On 31/03/2032 Spot Bond				100.50712		100.48715				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27: On 18/08/2022 Spot Bond				100.96117		100.94656				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS27: On 03/03/2023 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS27: On 30/09/2024 Spot Bond				100.63416		100.60946				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27: On 21/09/2024 Spot Bond				100.83347		100.81001				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28: On 31/03/2032 Spot Bond			9.53000	103.09042	9.53000	103.06405				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28: On 05/10/2026 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28: On 30/09/2024 Spot Bond				100.53714		100.51606				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28: On 28/02/2031 Spot Bond			9.37000	104.74248	9.30500	105.11128				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28: On 28/02/2031 Spot Bond			9.37000	104.74248	9.30500	105.11128				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28: On 25/10/2026 Spot Bond				100.02948		100.01469				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS287 On 14/02/2022 Spot Bond				103.79490		103.77549				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS288 On 13/11/2023 Spot Bond				101.62842		101.60504				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS289 On 31/01/2030 Spot Bond			10.69400	93.10009	10.62400	98.12626				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS290 On 03/03/2022 Spot Bond				100.73338		100.72005				0.00	0	
Total FRS290 SPOT										0.00	0	
Total For FRS290										0.00	0	
FRS291 On 12/02/2024 Spot Bond				96.97749		97.46722				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS292 On 20/01/2023 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS293 On 26/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS294 On 28/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS294 SPOT										0.00	0	
Total For FRS294										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.34000	317.73575	2.34000	317.69040				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.08000	319.19657	2.08000	319.15329				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.08000	319.19657	2.08000	319.15329				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS46 On 31/01/2022 Spot Bond			1.35000	175.34383	1.35000	175.32355			0.00	0	
Total FRS46 SPOT									0.00	0	
Total For FRS46									0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.35000	175.34383	1.35000	175.32355			0.00	0	
Total FRS51 SPOT									0.00	0	
Total For FRS51									0.00	0	
FRS62 On 04/11/2026 Spot Bond				101.26194		101.24673			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.68000	106.49378	4.68000	106.47179			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.33000	113.21548	4.32000	113.36704			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.32000	152.28379	3.35500	152.10423			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.60000	151.05826	3.63500	150.87924			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.14000	313.29531	3.14000	313.24381			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.96000	105.04131	5.87500	105.11419			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.08500	110.76324	6.85000	111.38077		4,185,463,750,000.00	590,750,000	590,750,000	
Total FRX24 SPOT								4,185,463,750,000.00	590,750,000	590,750,000	
Total For FRX24								4,185,463,750,000.00	590,750,000	590,750,000	
FRX25 On 26/07/2025 Spot Bond			7.20500	107.77215	7.17000	107.86280		0.00	0		
Total FRX25 SPOT								0.00	0		
Total For FRX25								0.00	0		
FRX26 On 01/10/2026 Spot Bond			7.97500	108.91479	7.65000	110.19564		63,800,000,000,000.00	8,000,000,000	8,020,000,000	
Total FRX26 SPOT								63,800,000,000,000.00	8,000,000,000	8,020,000,000	
Total For FRX26								63,800,000,000,000.00	8,000,000,000	8,020,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For FRX26									3,800,000,000,000.00	8,000,000,000	8,020,000,000
FRX27 On 07/03/2027 Spot Bond			8.04500	112.82142	7.76000	114.04543			28,962,000,000,000.00	3,600,000,000	3,600,000,000
Total FRX27 SPOT									28,962,000,000,000.00	3,600,000,000	3,600,000,000
Total For FRX27									28,962,000,000,000.00	3,600,000,000	3,600,000,000
FRX28 On 26/07/2028 Spot Bond			8.05500	110.31668	8.02000	110.47843			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.54500	106.78430	8.47500	107.17893			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.05500	106.80517	8.97000	107.30893			0.00	0	6,180,000,000
Total FRX31 SPOT									0.00	0	6,180,000,000
Total For FRX31									0.00	0	6,180,000,000
FRX32 On 31/03/2032 Spot Bond			9.05500	113.01997	8.99000	113.44767			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.89000	78.00796	10.79000	78.65734			0.00	0	1,600,000,000
Total FRX45 SPOT									0.00	0	1,600,000,000
Total For FRX45									0.00	0	1,600,000,000
FS6A2 On 20/08/2023 Spot Bond				100.83368		100.81935			0.00	0	
Total FS6A2 SPOT									0.00	0	
Total For FS6A2									0.00	0	
FS6A3 On 20/08/2023 Spot Bond				101.14973		101.13541			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond				100.95249		100.93736			0.00	0	
Total FS6B1 SPOT									0.00	0	
Total For FS6B1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond				100.90739		100.89296			0.00	0	
Total FS7A2 SPOT									0.00	0	
Total For FS7A2									0.00	0	
FS7A3 On 20/11/2024 Spot Bond				100.93803		100.92312			0.00	0	
Total FS7A3 SPOT									0.00	0	
Total For FS7A3									0.00	0	
FS7B1 On 20/11/2024 Spot Bond				100.94704		100.93200			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond				100.08801		100.07356				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A On 20/10/2024 Spot Bond				100.09230		100.07724				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond				100.09802		100.08214				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond				100.10086		100.08458				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond				101.11215		101.09490				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond				100.91573		100.89755				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				101.07215		101.05841				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond				100.96901		100.95426				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond				100.92832		100.91332				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond				100.94841		100.93296				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond				101.31212		101.29076				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRL35 On 12/06/2029 Spot Bond			4.10000	112.17832	4.11000	112.08666				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond				101.75520		101.73980				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.38900	108.85926	6.30400	108.98289				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond				100.79810		100.78445				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond				100.98923		100.97291				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.64500	109.36786	6.61000	109.42124				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond				100.17309		100.15641				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond				100.96829		100.95207				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond				100.70337		100.68822				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond				101.22532		101.21010				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond				100.79530		100.77851				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond				100.12010		100.10401				0.00	0	
Total GRT27 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 GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond				100.42412		100.40880				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond				99.36086		99.34326				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond				100.85946		100.84460				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond				99.88665		99.86966				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond				97.79936		97.77870				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond				97.87403		97.85192				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond				100.38008		100.36405				0.00	0	300,000,00
Total GRT36 SPOT										0.00	0	300,000,00
Total For GRT36										0.00	0	300,000,00
GRT38 On 31/03/2026 Spot Bond				100.41137		100.39498				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond				99.94346		99.92920				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond				100.32085		100.30410				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond				100.54886		100.53309				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond				100.99569		100.97990				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond				101.36979		101.35386				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond				100.01282		100.02810				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond				100.19491		100.20924				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond				101.38761		101.37270				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond				100.59620		100.58029				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond				101.89249		101.87584				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond				101.01517		101.00105				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond				100.57977		100.56363				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond				100.39340		100.37923				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond				100.82138		100.80690				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond				99.94198		99.92442				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
HILB09 On 29/03/2025 Spot Bond				99.13305		99.11385				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond				100.55970		100.54321				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond				100.86994		100.85395				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond				100.76572		100.74971				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF11 On 31/03/2023 Spot Bond				100.43855		100.42115				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond				100.41276		100.39631				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond				100.40548		100.38930				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.67000	315.89416	2.67000	315.84625				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.03000	320.71496	3.03000	320.66320				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.23500	104.99364	10.16500	105.36202				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.84000	104.80928	4.88000	104.39679				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			11.02000	88.03754	10.94500	88.47294			6,655,725,156,000.00		603,967,800	4,035,113,900
Total HWAY34 SPOT									6,655,725,156,000.00		603,967,800	4,035,113,900

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 For HWAY34										6,655,725,156,000.00	603,967,800	4,035,113,900
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.17239	100.00000	9.15220				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.16000	86.73348	11.08500	87.17621				0.00	0	5,190,000,000
Total HWAY35 SPOT										0.00	0	5,190,000,000
Total For HWAY35										0.00	0	5,190,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.17041	100.00000	9.15022				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond				100.24948		100.23321				0.00	0	15,000,000,000
Total HWF11 SPOT										0.00	0	15,000,000,000
Total For HWF11										0.00	0	15,000,000,000
HWF12 On 29/07/2022 Spot Bond				100.05284		100.03946				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond				100.86755		100.85255				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.75000	154.81521	2.78500	154.63453				437,334,735,200,000.00	159,030,812,800	474,253,019,600
Total I2025 SPOT										437,334,735,200,000.00	159,030,812,800	474,253,019,600
Total For I2025										437,334,735,200,000.00	159,030,812,800	474,253,019,600
I2029 On 31/03/2029 Spot Bond			3.63000	113.42358	3.64000	113.32917				188,158,759,470,000.00	51,834,369,000	284,803,561,100
Total I2029 SPOT										188,158,759,470,000.00	51,834,369,000	284,803,561,100
Total For I2029										188,158,759,470,000.00	51,834,369,000	284,803,561,100
I2033 On 28/02/2033 Spot Bond			4.00000	110.47846	4.04000	110.03288				602,720,381,600,000.00	150,680,095,400	325,231,518,400
Total I2033 SPOT										602,720,381,600,000.00	150,680,095,400	325,231,518,400
Total For I2033										602,720,381,600,000.00	150,680,095,400	325,231,518,400
I2038 On 31/01/2038 Spot Bond			4.08000	124.41548	4.08000	124.39204				105,224,680,976,000.00	270,888,402,200	379,052,924,600
Total I2038 SPOT										105,224,680,976,000.00	270,888,402,200	379,052,924,600
Total For I2038										105,224,680,976,000.00	270,888,402,200	379,052,924,600
I2046 On 31/03/2046 Spot Bond			4.05500	114.84905	4.08000	114.34810				771,343,743,897,000.00	190,220,405,400	380,980,698,300
Total I2046 SPOT										771,343,743,897,000.00	190,220,405,400	380,980,698,300
Total For I2046										771,343,743,897,000.00	190,220,405,400	380,980,698,300
I2050 On 31/12/2050 Spot Bond			4.06000	116.64666	4.07000	116.40612				241,592,766,044,000.00	59,505,607,400	592,542,693,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total I2050 SPOT									11,592,766,044,000.00	59,505,607,400	592,542,693,10
Total For I2050									11,592,766,044,000.00	59,505,607,400	592,542,693,10
IBL101 On 24/05/2022 Spot Bond			6.22500	102.49235	6.14000	102.50283			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond				101.24700		101.23412			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.80000	315.17252	2.80000	315.12362			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond				100.99329		100.97811			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond				101.45215		101.43794			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL123 On 14/02/2022 Spot Bond				101.01570		101.00350			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond				101.20539		101.19104			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond				100.23785		100.22152			0.00	0	
Total IBL128 SPOT									0.00	0	
Total For IBL128									0.00	0	
IBL129 On 30/05/2022 Spot Bond				100.86252		100.84820			0.00	0	
Total IBL129 SPOT									0.00	0	
Total For IBL129									0.00	0	
IBL130 On 22/07/2022 Spot Bond				100.08176		100.09814			0.00	0	
Total IBL130 SPOT									0.00	0	
Total For IBL130									0.00	0	
IBL132 On 12/08/2024 Spot Bond				101.12939		101.11375			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL133 On 12/09/2022 Spot Bond				100.79371		100.77970				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond				100.26815		100.25196				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond				101.01891		101.00290				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond				102.59011		102.57575				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond				99.82877		99.75784				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond				99.75702		99.68567				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond				100.91551		100.90095				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond				100.95541		100.94269				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond				100.60551		100.58869				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond				100.39491		100.37722				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond				100.82010		100.80684				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond				100.85445		100.84064				0.00	0	
Total IBL149 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 IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond				100.29636		100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond				100.93314		100.91892				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond				100.08058		100.01223				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond				101.11490		101.10078				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond				101.22030		101.20603				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond				101.24308		101.22605				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond				100.30110		100.28553				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond				100.20523		100.18903				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond				100.97114		100.95689				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond				100.96207		100.94726				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond				100.11382		100.09777				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond				100.11755		100.10104				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond				100.87589		100.86173				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond				100.90602		100.89138				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond				100.66812		100.65362				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond				100.69099		100.67602				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond				100.25127		100.23519				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond				100.11269		100.09658				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond				101.40487		101.38689				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond				101.21021		101.19424				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond				101.18751		101.17122				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond				100.77808		100.76385				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond				100.80480		100.79008				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL202 On 02/12/2022 Spot Bond				100.63541		100.61021				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond				100.84582		100.82829				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond				100.80611		100.78940				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond				100.67352		100.65956				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond				100.76637		100.75048				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.43000	175.34231	1.43000	175.32164				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.93000	110.80745	6.84500	110.95429				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.70000	175.33712	1.70000	175.31515				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.30000	105.50938	5.21500	105.56453				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond				101.49912		101.48368				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.57000	104.07766	8.53500	104.14120				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.05500	109.31479	9.99000	109.67750				0.00	0	
Total IDCG08 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 IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.16500	107.84044	9.13000	107.95415				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond				99.36438		99.34851				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond				100.23456		100.21755				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond				99.83395		99.81590				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond				101.17948		101.16434				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond				100.64697		100.63194				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond				99.52160		99.50373				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond				100.54945		100.53429				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond				99.35080		99.33281				0.00	0	300,000,00
Total IDCG22 SPOT										0.00	0	300,000,00
Total For IDCG22										0.00	0	300,000,00
IDCG23 On 29/01/2027 Spot Bond				95.94559		95.92453				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond				100.66323		100.64716				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.89500	103.21462	7.86000	103.28229				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond				60.01181		60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
INLV01 On 12/08/2024 Spot Bond				104.66804		104.65015				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond				103.57251		103.55307				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond				103.21220		103.22304				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond				97.96755		97.94485				0.00	0	300,000,00
Total INLV07 SPOT										0.00	0	300,000,00
Total For INLV07										0.00	0	300,000,00
INLV08 On 12/06/2026 Spot Bond				103.17184		103.15029				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond				102.02836		102.00620				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond				101.13315		101.11079				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond				100.59860		100.58110				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
IPF19 On 22/12/2022 Spot Bond				100.56932		100.55265				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond				100.59454		100.57696				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF22 On 14/06/2022 Spot Bond				100.80631		100.79070				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond				101.22387		101.20878				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond				100.15482		100.13743				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond				101.16459		101.14940				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond				101.18594		101.17048				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond				100.41976		100.40346				0.00	0	300,000,00
Total IPF30 SPOT										0.00	0	300,000,00
Total For IPF30										0.00	0	300,000,00
IPF31 On 25/03/2026 Spot Bond				99.08006		99.06111				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond				100.38434		100.36725				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond				100.70206		100.68579				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC36 On 10/02/2022 Spot Bond				100.89924		100.88772				0.00	0	
Total IPFC36 SPOT										0.00	0	
Total For IPFC36										0.00	0	
IPFG01 On 22/06/2024 Spot Bond				100.64467		100.62783				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	99.96987	2.75000	99.96234				0.00	0	
Total IV017/R212 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 IV017/R212									0.00	0	
IV019 On 31/03/2028 Spot Bond			5.18000	189.94139	5.20000	189.69071			0.00	0	
Total IV019 SPOT									0.00	0	
Total For IV019									0.00	0	
IV035 On 07/04/2022 Spot Bond				101.05993		101.04319			0.00	0	
Total IV035 SPOT									0.00	0	
Total For IV035									0.00	0	
IV039 On 31/01/2022 Spot Bond			2.85000	175.31502	2.85000	175.28755			0.00	0	
Total IV039 SPOT									0.00	0	
Total For IV039									0.00	0	
IV044 On 31/01/2022 Spot Bond				99.91569		99.89452			0.00	0	
Total IV044 SPOT									0.00	0	
Total For IV044									0.00	0	
IV045 On 31/01/2022 Spot Bond			2.45900	175.32254	2.45900	175.29693			0.00	0	
Total IV045 SPOT									0.00	0	
Total For IV045									0.00	0	
IV046 On 21/06/2022 Spot Bond				101.82450		101.80905			0.00	0	
Total IV046 SPOT									0.00	0	
Total For IV046									0.00	0	
IV050 On 26/06/2024 Spot Bond				103.90146		103.88203			0.00	0	
Total IV050 SPOT									0.00	0	
Total For IV050									0.00	0	
IV19A On 31/03/2028 Spot Bond			5.08000	190.99041	5.10000	190.73866			0.00	0	
Total IV19A SPOT									0.00	0	
Total For IV19A									0.00	0	
IVC116 On 16/08/2022 Spot Bond				101.28551		101.26670			0.00	0	
Total IVC116 SPOT									0.00	0	
Total For IVC116									0.00	0	
IVC134 On 25/07/2020 Spot Bond				99.85475					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				100.55118		100.53424			0.00	0	
Total IVC140 SPOT									0.00	0	
Total For IVC140									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC145 On 06/06/2023 Spot Bond				101.22763		101.21262				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond				101.20779		101.19277				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond				100.92905		100.91323				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond				101.08205		101.06054				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				100.79721		100.78152				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond				100.67010		100.65305				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond				100.82247		100.80615				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond				100.49340		100.47783				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond				100.29145		100.27281				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond				101.05552		101.04126				0.00	0	
Total IVC181 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 IVC181									0.00	0	
IVC183 On 22/03/2022 Spot Bond				100.74772		100.72776			0.00	0	
Total IVC183 SPOT									0.00	0	
Total For IVC183									0.00	0	
IVC184 On 30/03/2022 Spot Bond				100.59542		100.57518			0.00	0	
Total IVC184 SPOT									0.00	0	
Total For IVC184									0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.74135	7.40000	100.72124		7,400,000,000,000.00	1,000,000,000	500,000,000	
Total IVC186 SPOT								7,400,000,000,000.00	1,000,000,000	500,000,000	
Total For IVC186								7,400,000,000,000.00	1,000,000,000	500,000,000	
IVC188 On 02/12/2022 Spot Bond				101.46843		101.45040			0.00	0	
Total IVC188 SPOT									0.00	0	
Total For IVC188									0.00	0	
IVC189 On 17/02/2022 Spot Bond				101.10713		101.09053			0.00	0	
Total IVC189 SPOT									0.00	0	
Total For IVC189									0.00	0	
IVC190 On 15/12/2023 Spot Bond				101.51446		101.49825			0.00	0	
Total IVC190 SPOT									0.00	0	
Total For IVC190									0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	99.92283	7.23000	99.90355		7,230,000,000,000.00	1,000,000,000	500,000,000	
Total IVC194 SPOT								7,230,000,000,000.00	1,000,000,000	500,000,000	
Total For IVC194								7,230,000,000,000.00	1,000,000,000	500,000,000	
IVC198 On 13/08/2026 Spot Bond				101.34412		101.32490			0.00	0	
Total IVC198 SPOT									0.00	0	
Total For IVC198									0.00	0	
IVC199 On 26/02/2022 Spot Bond				100.90513		100.89030			0.00	0	
Total IVC199 SPOT									0.00	0	
Total For IVC199									0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	103.05648	7.45000	103.03566			0.00	0	
Total IVC200 SPOT									0.00	0	
Total For IVC200									0.00	0	
IVC201 On 10/09/2026 Spot Bond				100.91612		100.89641			0.00	0	
Total IVC201 SPOT									0.00	0	
Total For IVC201									0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	105.04139	3.91012	105.03015			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond				100.19852		100.18166				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond				100.96205		100.94724				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond				99.94478		99.93099				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.82000	100.40671	6.73500	100.45622				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC207 On 17/02/2022 Spot Bond				100.80685		100.79384				0.00	0	
Total IVC207 SPOT										0.00	0	
Total For IVC207										0.00	0	
IVC208 On 07/06/2023 Spot Bond				100.78593		100.77002				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond				100.42580		100.41036				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVZ073 On 27/01/2022 Spot Bond			4.20000	99.96549	4.20000	99.93101				0.00	0	
Total IVZ073 SPOT										0.00	0	
Total For IVZ073										0.00	0	
IVZ074 On 03/02/2022 Spot Bond			4.20000	99.88506	4.20000	99.85063				0.00	0	
Total IVZ074 SPOT										0.00	0	
Total For IVZ074										0.00	0	
IVZ077 On 24/02/2022 Spot Bond			4.25000	99.64034	4.25000	99.60567				0.00	0	
Total IVZ077 SPOT										0.00	0	
Total For IVZ077										0.00	0	
IVZ078 On 03/03/2022 Spot Bond			4.25000	99.55948	4.25000	99.52487				0.00	0	
Total IVZ078 SPOT										0.00	0	
Total For IVZ078										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IVZ079 On 10/03/2022 Spot Bond			4.25000	99.47876	4.25000	99.44420			0.00	0	
Total IVZ079 SPOT									0.00	0	
Total For IVZ079									0.00	0	
IVZ080 On 17/03/2022 Spot Bond			4.25000	99.39816	4.25000	99.36366			0.00	0	
Total IVZ080 SPOT									0.00	0	
Total For IVZ080									0.00	0	
IVZ081 On 07/04/2022 Spot Bond			4.35000	99.13750	4.35000	99.10238		1,740,000,000,000.00	400,000,000	200,000,000	
Total IVZ081 SPOT								1,740,000,000,000.00	400,000,000	200,000,000	
Total For IVZ081								1,740,000,000,000.00	400,000,000	200,000,000	
IVZ082 On 10/02/2022 Spot Bond			4.20000	99.80477	4.20000	99.77039			0.00	0	
Total IVZ082 SPOT									0.00	0	
Total For IVZ082									0.00	0	
IVZ084 On 28/04/2022 Spot Bond			4.35000	98.89214	4.35000	98.85718			0.00	0	
Total IVZ084 SPOT									0.00	0	
Total For IVZ084									0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total JIBAR SPOT									0.00	0	
Total For JIBAR									0.00	0	
JPM002 On 05/07/2023 Spot Bond				100.74995		100.72930			0.00	0	
Total JPM002 SPOT									0.00	0	
Total For JPM002									0.00	0	
KAP012 On 01/12/2022 Spot Bond				101.41490		101.39991			0.00	0	
Total KAP012 SPOT									0.00	0	
Total For KAP012									0.00	0	
KAP013 On 24/05/2022 Spot Bond				101.02355		101.00920			0.00	0	
Total KAP013 SPOT									0.00	0	
Total For KAP013									0.00	0	
KAP014 On 19/07/2024 Spot Bond				100.12302		100.10583			0.00	0	
Total KAP014 SPOT									0.00	0	
Total For KAP014									0.00	0	
KAP015 On 01/11/2024 Spot Bond				99.43236		99.41725			0.00	0	
Total KAP015 SPOT									0.00	0	
Total For KAP015									0.00	0	
KAP016 On 29/04/2022 Spot Bond				100.10567		100.09323			0.00	0	
Total KAP016 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 KAP016										0.00	0	
KAP01 On 19/10/2023 Spot Bond				100.13387		100.11532				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP01 On 14/04/2024 Spot Bond				100.31580		100.29789				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP01 On 28/07/2024 Spot Bond				99.98509		99.97021				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02 On 15/12/2025 Spot Bond				100.68828		100.67162				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond				100.69060		100.67389				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond				100.65039		100.66676				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.64500	124.90537	8.61000	125.05376				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.72000	105.49218	6.63500	105.53056				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond				101.29291		101.27793				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond				101.53374		101.51821				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond				103.09401		103.07947				0.00	400,000,000	200,000,000
Total LGL09 SPOT										0.00	400,000,000	200,000,000
Total For LGL09										0.00	400,000,000	200,000,000
LGL10 On 08/10/2025 Spot Bond				100.08488		100.06705				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond				101.81266		101.79594				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond				101.91647		101.88961				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond				100.72776		100.71167				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond				101.00108		100.98522				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond				101.02811		101.01183				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond				100.83441		100.82122				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond				100.57309		100.55882				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond				100.93265		100.91908				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond				100.78481		100.77198				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond				101.10518		101.09176				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond				100.55737		100.54307				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP03: On 02/11/2022 Spot Bond				100.30653		100.29425				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond				100.92367		100.90905				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond				100.00007		99.98703				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond				100.80029		100.78585				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond				100.89848		100.88629				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04: On 26/02/2024 Spot Bond				100.86034		100.84616				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond				100.41383		100.39898				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04: On 27/03/2024 Spot Bond				100.42199		100.40687				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 23/08/2022 Spot Bond				101.07859		101.06552				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05: On 12/03/2023 Spot Bond				100.84204		100.82815				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond				100.40816		100.39350				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			7.89500	115.49886	7.86000	115.58790				0.00	0	
Total MMIG04 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 MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.23900	107.38339	6.15400	107.41158				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				101.49916		101.40083				0.00	200,000,000	600,000,00
Total MMIG06 SPOT										0.00	200,000,000	600,000,00
Total For MMIG06										0.00	200,000,000	600,000,00
MMIG0 On 18/09/2024 Spot Bond				101.65312		101.63836				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond				101.61364		101.59884				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.54500	104.12333	8.51000	104.23916				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond				102.03963		102.02503				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			8.79500	98.66040	8.76000	98.79604				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond				100.82071		100.80612				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond				100.83166		100.81599				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond				101.80034		101.78419				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond				101.50440		101.48995				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond				101.49351		101.47781				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond				101.13767		101.12327				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond				101.14963		101.13438				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond				100.77684		100.76131				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond				101.31712		101.30220				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond				99.30755		99.28873				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond				100.78591		100.77000				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond				100.74403		100.72732				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond				102.34229		102.32701				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond				99.93408		99.91749				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.49000	99.22198	8.45500	99.31596				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond				99.92868		99.91074				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
MTN25 On 29/06/2024 Spot Bond				100.86818		100.85235			0.00	0	
Total MTN25 SPOT									0.00	0	
Total For MTN25									0.00	0	
MTN26 On 29/06/2026 Spot Bond				101.42440		101.40823			0.00	0	
Total MTN26 SPOT									0.00	0	
Total For MTN26									0.00	0	
MTN27 On 29/06/2028 Spot Bond				101.48123		101.46445			0.00	0	
Total MTN27 SPOT									0.00	0	
Total For MTN27									0.00	0	
MTN28 On 15/03/2025 Spot Bond				100.64381		100.62820			0.00	0	
Total MTN28 SPOT									0.00	0	
Total For MTN28									0.00	0	
MTN29 On 15/03/2027 Spot Bond				100.89366		100.87741			0.00	0	
Total MTN29 SPOT									0.00	0	
Total For MTN29									0.00	0	
MTN30 On 15/09/2028 Spot Bond				101.32708		101.31061			0.00	0	
Total MTN30 SPOT									0.00	0	
Total For MTN30									0.00	0	
MTNC2 On 29/06/2022 Spot Bond				100.39612		100.38138			0.00	0	
Total MTNC24 SPOT									0.00	0	
Total For MTNC24									0.00	0	
MWAR(On 22/11/2022 Spot Bond				101.04600		101.02958			0.00	0	
Total MWAR04 SPOT									0.00	0	
Total For MWAR04									0.00	0	
MWAR(On 22/11/2023 Spot Bond				101.11803		101.10050			0.00	0	
Total MWAR05 SPOT									0.00	0	
Total For MWAR05									0.00	0	
MWAR(On 22/02/2024 Spot Bond				101.11795		101.10043			0.00	0	
Total MWAR06 SPOT									0.00	0	
Total For MWAR06									0.00	0	
MWAR(On 22/11/2024 Spot Bond				101.05801		101.04077			0.00	0	
Total MWAR07 SPOT									0.00	0	
Total For MWAR07									0.00	0	
N6D26 On 20/03/2026 Spot Bond				101.07455		101.05919			0.00	0	
Total N6D26 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 N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond				100.63131		100.61381				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond				100.80653		100.78439				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond				103.99534		103.97144				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond				100.55177		100.53637				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond				100.70342		100.68401				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond				100.83212		100.80930				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond				100.95032		100.92436				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.58500	102.85818	6.50000	102.90688				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.81000	104.46584	6.72500	104.57119				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.42500	103.77591	9.39000	103.87947				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond				100.08278		100.07116				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond				100.15485		100.14169				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond				99.94525		99.93146				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond				100.05451		100.04185				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond				100.02623		100.01312				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond				99.94581		99.93218				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond				100.70641		100.69092				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.37500	110.09489	6.29000	110.25111				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.67500	104.15210	5.59000	104.13982				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.15200	110.46267	7.11700	110.53955				0.00	0	30,000,00
Total NBK16A SPOT										0.00	0	30,000,00
Total For NBK16A										0.00	0	30,000,00
NBK17 On 22/04/2026 Spot Bond			8.04500	109.34929	8.01000	109.45447		24,135,000,000,000.00		3,000,000,000	1,500,000,00	
Total NBK17A SPOT								24,135,000,000,000.00		3,000,000,000	1,500,000,00	
Total For NBK17A								24,135,000,000,000.00		3,000,000,000	1,500,000,00	
NBK19 On 01/06/2022 Spot Bond			6.20500	102.63892	6.12000	102.65133				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.14000	113.44845	7.10500	113.56488				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK21/ On 21/07/2027 Spot Bond			8.37000	109.95063	8.33500	110.08654			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.56000	105.42495	5.47500	105.47777			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23/ On 19/11/2025 Spot Bond			7.09300	113.82391	7.05800	113.92561			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.07000	115.14012	8.03500	115.28803		24,210,000,000,000.00	3,000,000,000	2,500,000,000	
Total NBK24A SPOT								24,210,000,000,000.00	3,000,000,000	2,500,000,000	
Total For NBK24A								24,210,000,000,000.00	3,000,000,000	2,500,000,000	
NBK24I On 11/02/2022 Spot Bond				101.10302		101.08813			0.00	0	
Total NBK24B SPOT									0.00	0	
Total For NBK24B									0.00	0	
NBK25/ On 17/02/2023 Spot Bond			5.88000	109.54430	5.79500	109.61644			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond				103.17229		103.15902			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	44.23715	100.00000	44.13816			0.00	0	750,000,000
Total NBK26A SPOT									0.00	0	750,000,000
Total For NBK26A									0.00	0	750,000,000
NBK26I On 22/04/2026 Spot Bond				102.45234		102.46983			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27/ On 10/05/2026 Spot Bond			7.74500	114.59350	7.71000	114.70469			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28/ On 02/08/2023 Spot Bond			5.93000	110.67375	5.84500	110.78290			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29/ On 31/07/2026 Spot Bond			7.57000	110.91066	7.53500	111.02896			0.00	0	
Total NBK29A 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 NBK29A									0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.46000	110.14623	6.37500	110.29582			0.00	0	
Total NBK30A SPOT									0.00	0	
Total For NBK30A									0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.88000	107.92645	5.79500	108.05707			0.00	0	
Total NBK31A SPOT									0.00	0	
Total For NBK31A									0.00	0	
NBK311 On 17/02/2023 Spot Bond				102.12293		102.10905			0.00	0	
Total NBK31B SPOT									0.00	0	
Total For NBK31B									0.00	0	
NBK351 On 10/05/2023 Spot Bond				102.54100		102.52786			0.00	0	
Total NBK35B SPOT									0.00	0	
Total For NBK35B									0.00	0	
NBK361 On 10/05/2026 Spot Bond				104.99939		104.98834			0.00	0	
Total NBK36B SPOT									0.00	0	
Total For NBK36B									0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.22000	76.51647	10.18500	76.56300			0.00	0	
Total NBK4 SPOT									0.00	0	
Total For NBK4									0.00	0	
NBK401 On 31/07/2026 Spot Bond				102.60070		102.58886			0.00	0	
Total NBK40B SPOT									0.00	0	
Total For NBK40B									0.00	0	
NBK421 On 21/02/2022 Spot Bond				101.08226		101.07062			0.00	0	
Total NBK42B SPOT									0.00	0	
Total For NBK42B									0.00	0	
NBK431 On 20/02/2024 Spot Bond				102.45203		102.43808			0.00	0	
Total NBK43B SPOT									0.00	0	
Total For NBK43B									0.00	0	
NBK451 On 15/02/2023 Spot Bond				101.55280		101.53931			0.00	0	
Total NBK45B SPOT									0.00	0	
Total For NBK45B									0.00	0	
NBK461 On 15/08/2025 Spot Bond				102.00604		101.99206			0.00	0	
Total NBK46B SPOT									0.00	0	
Total For NBK46B									0.00	0	
NBK471 On 15/02/2028 Spot Bond				103.37558		103.36320			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond				101.67671		101.66351				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond				101.97853		101.96521				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond				100.92508		100.91105				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond				101.52504		101.51095				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond				101.48701		101.47255				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond				101.64505		101.63028				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond				99.99542		101.17924				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond				99.93351		101.15147				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond				100.05577		101.30101				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond				99.37482		100.65819				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond				101.04249		101.02897				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6 On 24/02/2025 Spot Bond				101.25608		101.24236				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond				100.04954		100.03364				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond				100.09835		100.08244				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond				100.15008		100.13315				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond				100.62100		100.60377				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.39000	106.18875	9.35500	106.22963				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond				100.61584		100.59875				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.42500	105.73776	9.39000	105.77846				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond				100.62100		100.60377				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond				100.62912		100.61168				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond				100.63944		100.62172				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond				100.74481		100.72731				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond				100.74481		100.72731				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond				101.13937		101.12065				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond				101.23174		101.21655				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond				101.34793		101.32698				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond				102.42833		102.41234				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond				101.68676		101.67321				0.00	0	350,000,00
Total NGL05 SPOT										0.00	0	350,000,00
Total For NGL05										0.00	0	350,000,00
NGL06 On 01/12/2023 Spot Bond				100.99376		100.97598				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond				101.40950		101.39223				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond				106.10438		106.09007				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond				101.75810		101.74158				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL10 On 27/12/2026 Spot Bond				100.55490		100.53746				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1/ On 01/07/2022 Spot Bond				102.19645		102.17881				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1/ On 20/10/2023 Spot Bond				103.03311		103.01261				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10/ On 25/03/2024 Spot Bond				103.57096		103.55168				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10/ On 15/01/2025 Spot Bond				104.15405		104.13488				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10/ On 22/05/2025 Spot Bond				104.47198		104.45354				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10/ On 05/08/2025 Spot Bond				104.63075		104.61058				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10/ On 19/11/2025 Spot Bond				104.92836		104.90940				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10/ On 08/09/2026 Spot Bond				105.15980		105.14164				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10/ On 04/11/2026 Spot Bond				101.76753		101.74645				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11/ On 27/12/2026 Spot Bond				100.73046		100.70780				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT1G On 16/06/2026 Spot Bond				100.90360		100.88085				0.00	0	
Total NGT1G 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 NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond				100.70599		100.68891				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond				100.57362		100.55979				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond				102.12969		102.11518				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond				100.95765		100.93598				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond				100.89146		100.87095				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond				102.93033		102.90984				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond				103.74683		103.73076				0.00	0	300,000,00
Total NHM018 SPOT										0.00	0	300,000,00
Total For NHM018										0.00	0	300,000,00
NHM01 On 25/05/2024 Spot Bond				101.67254		101.65109				0.00	560,000,000	280,000,00
Total NHM019 SPOT										0.00	560,000,000	280,000,00
Total For NHM019										0.00	560,000,000	280,000,00
NHM02 On 25/11/2023 Spot Bond				104.66830		104.65274				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond				101.37959		101.35686				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.01000	218.94462	5.00000	219.10255				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.79000	205.13710	3.81000	204.87141				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.50500	151.47275	3.54000	151.29354				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.92500	111.25612	3.93500	111.16280				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			4.83000	113.05471	4.83000	113.03115				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.61000	151.01471	3.64500	150.83571				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	203.58698	3.45000	203.55182				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.41000	151.88859	3.44500	151.70920				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.43500	209.23857	3.45500	208.96888				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.58000	207.55206	3.60000	207.28403				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.94500	111.42322	4.94500	111.39966				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond				101.60830		101.22085				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN016 On 20/03/2024 Spot Bond				100.83536		100.79580				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond				99.42517		99.38535				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond				136.68256		136.76277				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond				101.49857		100.72499				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond				101.63931		100.84962				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond				101.06027		100.25144				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond				101.03191		101.01561				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond				100.64874		99.80967				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond				101.27727		101.21538				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond				131.65060		134.62210				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond				99.76387		98.53937				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond				101.06394		101.04724				0.00	0	
Total NN04 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 NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond				100.33446		99.44802				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond				159.76645		163.32807				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond				101.32922		101.31020				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond				159.53538		163.09191				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond				158.61808		162.56722				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond				100.71685		100.70025				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond				136.20933		139.28343				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond				99.64327		98.79911				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond				92.55299		92.84976				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond				97.59600		97.42122				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond				100.75358		100.73616				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond				101.62716		101.58679				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond				101.95908		101.91901				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond				100.09281		100.07333				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond				99.68533		99.66501				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond				100.96879		100.95407				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond				100.64041		100.62283				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond				100.67105		100.65768				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond				100.70417		100.68755				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond				100.64041		100.62283				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond				100.21702		100.20150				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond				100.28421		100.26385				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond				100.12271		100.10224				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN120 On 05/11/2026 Spot Bond				99.67990		99.65090				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond				98.92891		99.96114				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond				124.00000		125.15000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond				118.47000		119.68000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond				126.16000		127.32000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond				124.55000		125.70000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond				123.96955		124.85928				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond				119.66119		122.53041				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond				91.91905		92.39962				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond				109.86972		110.70473				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond				119.66119		122.53041				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond				133.63859		133.63859				0.00	0	
Total NNF04 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 NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond				93.82206		94.59569				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond				97.82557		98.75371				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04: On 05/05/2022 Spot Bond				99.85280		99.83944				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05: On 22/02/2022 Spot Bond				95.95829		95.94532				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05: On 22/03/2022 Spot Bond				100.51521		100.50116				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05: On 22/03/2022 Spot Bond				100.50611		100.49192				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05: On 22/03/2022 Spot Bond				100.50611		100.49192				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond				102.20428		102.24971				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 28/03/2022 Spot Bond				100.42915		100.41471				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06: On 31/10/2022 Spot Bond				101.37836		101.36304				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF06: On 14/02/2022 Spot Bond				101.02506		101.01158				0.00	0	
Total NNF067 SPOT										0.00	0	
Total For NNF067										0.00	0	
NNF06: On 17/02/2022 Spot Bond				100.94401		100.93071				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF068 SPOT										0.00	0	
Total For NNF068										0.00	0	
NNF068 On 18/02/2022 Spot Bond				100.93647		100.92309				0.00	0	
Total NNF069 SPOT										0.00	0	
Total For NNF069										0.00	0	
NNF069 On 22/02/2022 Spot Bond				100.92219		100.90822				0.00	0	
Total NNF070 SPOT										0.00	0	
Total For NNF070										0.00	0	
NNF070 On 22/02/2022 Spot Bond				100.92219		100.90822				0.00	0	
Total NNF071 SPOT										0.00	0	
Total For NNF071										0.00	0	
NNF071 On 23/02/2022 Spot Bond				100.90822		100.89425				0.00	0	
Total NNF072 SPOT										0.00	0	
Total For NNF072										0.00	0	
NNF072 On 22/02/2022 Spot Bond				100.92219		100.90822				0.00	0	
Total NNF073 SPOT										0.00	0	
Total For NNF073										0.00	0	
NNF073 On 26/05/2022 Spot Bond				100.87988		100.86547				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF074 On 28/02/2022 Spot Bond				100.84489		100.83033				0.00	0	
Total NNF075 SPOT										0.00	0	
Total For NNF075										0.00	0	
NNF075 On 28/02/2022 Spot Bond				100.84489		100.83033				0.00	0	
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond				131.07581		131.06098				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond				85.92770		85.91039				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond				101.03523		101.01897				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2 On 22/05/2023 Spot Bond				101.03712		101.02083				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond				100.96074		100.94589				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond				100.79015		100.77792				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond				111.46568		111.44832				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond				101.10918		101.09179				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond				101.06405		101.04735				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond				100.87099		100.85751				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond				113.57001		113.55099				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond				100.89792		100.88403				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.88000	106.84768	6.79500	106.89197				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			3.01000	200.92722	3.01000	200.89490				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			9.94500	113.16491	9.91000	113.31821			206,758,539,000.00		20,790,200	430,395,100
Total NRA028 SPOT									206,758,539,000.00		20,790,200	430,395,100

Contract 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 NRA028										206,758,539,000.00	20,790,200	430,395,10
NRA02: On 30/11/2028 Spot Bond			100.00000	14.28174	100.00000	14.24995				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond				100.62172		100.60645				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond				101.37797		101.36304				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond				101.04347		101.02845				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond				100.65439		100.63919				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond				100.66288		100.64749				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond				100.54203		100.52682				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				100.75967		100.74326				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond				100.84950		100.83396				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				100.59525		100.57871				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond				100.89034		100.87277				0.00	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 OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.17000	104.26116	6.08500	104.25620				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.13500	114.49604	7.10000	114.57737				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			6.39500	106.77519	6.31000	106.80980				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.10000	114.25173	8.06500	114.34172				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				100.61283		100.59711				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond				102.74511		102.73138				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond				100.56772		100.62976				0.00	2,000,000,000	3,000,000,00
Total OML13 SPOT										0.00	2,000,000,000	3,000,000,00
Total For OML13										0.00	2,000,000,000	3,000,000,00
PEP01 On 10/03/2023 Spot Bond				100.98299		100.96793				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond				101.00265		100.98693				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond				100.68518		100.67213				0.00	0	850,000,00
Total PEP03 SPOT										0.00	0	850,000,00
Total For PEP03										0.00	0	850,000,00
PEP04 On 05/05/2026 Spot Bond				100.20184		100.18750				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	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
PMM51 On 28/02/2022 Spot Bond				100.93186		100.91575				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond				100.94793		100.93156				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond				100.28351		100.26554				0.00	0	300,000,00
Total PMM57 SPOT										0.00	0	300,000,00
Total For PMM57										0.00	0	300,000,00
PRE2A On 20/02/2022 Spot Bond				101.02809		101.01181				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond				101.15414		101.13593				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond				101.17215		101.15366				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond				101.19015		101.17139				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.64500	112.53625	7.61000	112.66400			721,300,023,019,500.00	1,664,002,619,100	347,957,017,100	
Total R186 SPOT									721,300,023,019,500.00	1,664,002,619,100	347,957,017,100	
Total For R186									721,300,023,019,500.00	1,664,002,619,100	347,957,017,100	
R197 On 07/12/2023 Spot Bond			1.73000	321.17694	1.73000	321.13646			30,872,827,277,000.00	17,845,564,900	44,251,631,500	
Total R197 SPOT									30,872,827,277,000.00	17,845,564,900	44,251,631,500	
Total For R197									30,872,827,277,000.00	17,845,564,900	44,251,631,500	
R202 On 07/12/2033 Spot Bond			4.01000	240.62096	4.00000	240.80512			305,455,153,550,000.00	76,173,355,000	179,021,727,700	
Total R202 SPOT									305,455,153,550,000.00	76,173,355,000	179,021,727,700	
Total For R202									305,455,153,550,000.00	76,173,355,000	179,021,727,700	
R2023 On 28/02/2023 Spot Bond			5.21000	105.83680	5.12500	105.91273			001,763,084,793,000.00	384,215,563,300	406,796,400,000	
Total R2023 SPOT									001,763,084,793,000.00	384,215,563,300	406,796,400,000	
Total For R2023									001,763,084,793,000.00	384,215,563,300	406,796,400,000	
R2030 On 31/01/2030 Spot Bond			9.28500	92.76455	9.21500	93.11414			302,850,199,510,500.00	2,294,329,585,300	2,143,136,869,900	
Total R2030 SPOT									302,850,199,510,500.00	2,294,329,585,300	2,143,136,869,900	
Total For R2030									302,850,199,510,500.00	2,294,329,585,300	2,143,136,869,900	

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 For R2030									12,850,199,510,500.00	294,329,585,300	143,136,869,90
R2032 On 31/03/2032 Spot Bond			9.74500	93.16106	9.68000	93.52494			758,180,373,923,500.00	898,735,800,300	1,178,336,983,80
Total R2032 SPOT									8,180,373,923,500.00	898,735,800,300	178,336,983,80
Total For R2032									8,180,373,923,500.00	898,735,800,300	178,336,983,80
R2035 On 28/02/2035 Spot Bond			10.23500	93.94709	10.15500	94.45367			152,159,768,177,500.00	503,386,396,500	1,421,337,256,50
Total R2035 SPOT									2,159,768,177,500.00	503,386,396,500	421,337,256,50
Total For R2035									2,159,768,177,500.00	503,386,396,500	421,337,256,50
R2037 On 31/01/2037 Spot Bond			10.41500	85.52829	10.34500	85.97565			958,686,783,860,500.00	860,171,558,700	906,253,471,50
Total R2037 SPOT									8,686,783,860,500.00	860,171,558,700	906,253,471,50
Total For R2037									8,686,783,860,500.00	860,171,558,700	906,253,471,50
R2040 On 31/01/2040 Spot Bond			10.50500	87.84436	10.42000	88.43983			180,670,384,331,500.00	778,740,636,300	688,972,829,30
Total R2040 SPOT									10,670,384,331,500.00	778,740,636,300	688,972,829,30
Total For R2040									10,670,384,331,500.00	778,740,636,300	688,972,829,30
R2044 On 31/01/2044 Spot Bond			10.55000	84.62086	10.47000	85.19384			594,288,378,500,000.00	1,383,344,870,000	1,586,563,640,40
Total R2044 SPOT									14,288,378,500,000.00	383,344,870,000	586,563,640,40
Total For R2044									14,288,378,500,000.00	383,344,870,000	586,563,640,40
R2048 On 28/02/2048 Spot Bond			10.50000	88.07291	10.41500	88.70475			229,953,697,550,000.00	2,402,852,733,100	1,915,905,592,20
Total R2048 SPOT									29,953,697,550,000.00	402,852,733,100	315,905,592,20
Total For R2048									29,953,697,550,000.00	402,852,733,100	315,905,592,20
R209 On 31/03/2036 Spot Bond			10.21000	72.69660	10.13500	73.11443			003,768,875,614,000.00	588,028,293,400	529,488,111,40
Total R209 SPOT									13,768,875,614,000.00	588,028,293,400	529,488,111,40
Total For R209									13,768,875,614,000.00	588,028,293,400	529,488,111,40
R210 On 31/03/2028 Spot Bond			3.08000	213.43422	3.10000	213.16051			25,056,901,408,000.00	8,135,357,600	150,839,371,30
Total R210 SPOT									25,056,901,408,000.00	8,135,357,600	150,839,371,30
Total For R210									25,056,901,408,000.00	8,135,357,600	150,839,371,30
R212 On 31/01/2022 Spot Bond			1.10000	175.34864	1.10000	175.32957			398,430,000,000,000.00	1,271,300,000,000	444,300,000,00
Total R212 SPOT									18,430,000,000,000.00	271,300,000,000	444,300,000,00
Total For R212									18,430,000,000,000.00	271,300,000,000	444,300,000,00
R213 On 28/02/2031 Spot Bond			9.55500	87.57794	9.49000	87.90598			471,387,108,464,000.00	153,991,324,800	590,554,408,80
Total R213 SPOT									1,387,108,464,000.00	153,991,324,800	590,554,408,80
Total For R213									1,387,108,464,000.00	153,991,324,800	590,554,408,80
R214 On 28/02/2041 Spot Bond			10.50500	69.93916	10.42500	70.40501			534,791,393,702,500.00	1,098,028,690,500	804,055,899,70
Total R214 SPOT									14,791,393,702,500.00	098,028,690,500	304,055,899,70
Total For R214									14,791,393,702,500.00	098,028,690,500	304,055,899,70
RDFB1 On 27/03/2022 Spot Bond				100.47087		100.45412			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1: On 27/11/2022 Spot Bond				101.16730		101.15261				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1: On 12/03/2023 Spot Bond				100.79160		100.77601				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond				100.94929		100.93394				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2022 Spot Bond				101.05039		101.03619				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1: On 11/02/2024 Spot Bond				100.55514		100.53935				0.00	0	300,000,00
Total RDFB17 SPOT										0.00	0	300,000,00
Total For RDFB17										0.00	0	300,000,00
RDFB1: On 11/02/2026 Spot Bond				99.26887		99.25062				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond				100.56994		100.55549				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond				100.54490		100.52890				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond				100.56927		100.55260				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond				100.44888		100.43231				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond				100.91922		100.90418				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2: On 22/08/2024 Spot Bond				99.75114		99.73347				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB26: On 28/11/2024 Spot Bond				101.00162		100.98623				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB27: On 26/07/2024 Spot Bond				100.01525		100.00003				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond				101.43396		101.41348				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond				100.66983		100.65278				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond				99.21424		99.19555				0.00	0	300,000,00
Total RED151 SPOT										0.00	0	300,000,00
Total For RED151										0.00	0	300,000,00
RED16: On 07/12/2022 Spot Bond				101.31249		101.28616				0.00	0	300,000,00
Total RED162 SPOT										0.00	0	300,000,00
Total For RED162										0.00	0	300,000,00
RED30: On 17/11/2023 Spot Bond				101.92547		101.89718				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond				99.90165		99.87687				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond				101.26784		101.24288				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond				100.32158		100.23240				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond				100.28515		100.25476				0.00	0	
Total RED704 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 RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond				100.44412		100.41038				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond				100.24710		100.22998				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond				100.90901		100.89353				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond				100.02865		100.01248				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond				100.01731		100.03107				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond				101.24338		101.22809				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond				100.61245		100.59544				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			6.86000	105.81190	6.77500	105.94391				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.81000	94.09678	11.74500	94.35366				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.85500	99.81595	10.79000	100.16321				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond				100.91948		100.90196				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total RWL26 SPOT									0.00	0	
Total For RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.96500	99.51922	9.89500	99.81731			0.00	0	1,400,000,00
Total RWL28 SPOT									0.00	0	1,400,000,00
Total For RWL28									0.00	0	1,400,000,00
SBK23 On 28/05/2022 Spot Bond			5.37000	103.92985	5.28500	103.94384		1,074,000,000,000.00	200,000,000	200,000,000	200,000,00
Total SBK23 SPOT								1,074,000,000,000.00	200,000,000	200,000,000	
Total For SBK23								1,074,000,000,000.00	200,000,000	200,000,000	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total SBK24/JIBAR SPOT								0.00	0	0	
Total For SBK24/JIBAR								0.00	0	0	
SBN02 On 02/08/2024 Spot Bond				99.91640		99.90231		0.00	0	0	
Total SBN02 SPOT								0.00	0	0	
Total For SBN02								0.00	0	0	
SBN03 On 03/08/2026 Spot Bond				99.91194		99.89712		0.00	0	0	
Total SBN03 SPOT								0.00	0	0	
Total For SBN03								0.00	0	0	
SBS20 On 15/05/2026 Spot Bond			7.77500	110.18306	7.68500	110.50073		0.00	0	0	20,000,00
Total SBS20 SPOT								0.00	0	0	20,000,00
Total For SBS20								0.00	0	0	20,000,00
SBS21 On 15/05/2026 Spot Bond				104.71260		104.70107		0.00	0	0	
Total SBS21 SPOT								0.00	0	0	
Total For SBS21								0.00	0	0	
SBS27 On 20/02/2024 Spot Bond			7.02500	110.26812	6.94000	110.41480		0.00	0	0	
Total SBS27 SPOT								0.00	0	0	
Total For SBS27								0.00	0	0	
SBS3 On 25/05/2026 Spot Bond			7.85500	102.65411	7.76500	102.96053		0.00	0	0	
Total SBS3 SPOT								0.00	0	0	
Total For SBS3								0.00	0	0	
SBS31 On 12/06/2027 Spot Bond			8.15500	108.19746	8.06000	108.59942		59,531,500,000,000.00	7,300,000,000	3,650,000,000	3,650,000,00
Total SBS31 SPOT								59,531,500,000,000.00	7,300,000,000	3,650,000,000	
Total For SBS31								59,531,500,000,000.00	7,300,000,000	3,650,000,000	
SBS34 On 19/09/2024 Spot Bond			7.10500	110.70695	7.03000	110.87179		0.00	0	0	50,000,00
Total SBS34 SPOT								0.00	0	0	50,000,00
Total For SBS34								0.00	0	0	50,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS38 On 29/01/2025 Spot Bond			7.31500	104.66385	7.25500	104.80763				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.93500	104.31388	8.80500	105.04568				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.84000	105.22955	5.75500	105.27971				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.57500	112.14603	7.48500	112.43353				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.22500	114.01113	8.13000	114.44957				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.10500	109.33007	6.02000	109.40083				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond				101.97575		101.96208				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond				99.95562		99.94443				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.85000	99.94687	4.76500	99.93477				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.80500	105.39049	6.77000	105.43848				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond				102.01892		102.00737				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond				102.71733		102.70633				0.00	0	
Total SBS53 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 SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond				101.04363		101.03029				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			5.06000	102.54171	5.03500	102.53720				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond				102.06517		102.05115				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond				103.36710		103.35444				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond				100.47625		100.46011				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond				100.56537		100.55276				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond				100.78562		100.77299				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond				101.00545		100.99281				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond				101.68418		101.67068				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond				100.60545		100.59152				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond				100.34769		100.33116				0.00	1,000,000,000	800,000,000
Total SBS67 SPOT										0.00	1,000,000,000	800,000,000
Total For SBS67										0.00	1,000,000,000	800,000,000
SBS68 On 21/11/2024 Spot Bond				101.23339		101.21913				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond				100.86949		100.85361				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.13000	318.91496	2.13000	318.87128				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.05000	218.12724	5.04000	218.28420				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond				100.92563		100.91152				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond				100.95673		100.94216				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond				101.33500		101.31733				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond				102.84307		102.82455				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond				103.77551		103.75644				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond				104.62414		104.60566				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				100.73574		100.71323				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT201 On 13/02/2023 Spot Bond				103.20748		103.19284				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond				102.30018		102.31967				0.00	5,000,000,000	2,500,000,000
Total SBT202 SPOT										0.00	5,000,000,000	2,500,000,000
Total For SBT202										0.00	5,000,000,000	2,500,000,000
SBT203 On 03/12/2023 Spot Bond			6.58000	108.09371	6.49500	108.22704				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond				100.58016		100.56144				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond				100.47172		100.45674				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond				106.76177		106.74894				0.00	600,000,000	300,000,000
Total SBT207 SPOT										0.00	600,000,000	300,000,000
Total For SBT207										0.00	600,000,000	300,000,000
SBT208 On 28/11/2025 Spot Bond				103.35704		103.34235				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond				100.63015		100.61263				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond				99.91250		99.88510				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond				101.02968		101.01447				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond				101.06705		101.05132				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.64000	102.66005	8.60500	102.80796				0.00	0	
Total SLI7 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 SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond				101.08438		101.06869				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond				101.11503		101.10041				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond				101.12427		101.10802				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond				101.11428		101.09817				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond				101.19407		101.17685				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond				101.09441		101.07857				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond				101.19407		101.17686				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond				101.17410		101.15716				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond				101.31369		101.29482				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond				101.13430		101.11792				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond				101.23395		101.21618				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond				101.22395		101.20632				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.90500	108.97421	6.82000	109.05510				0.00	0	650,000,00
Total SNT03 SPOT										0.00	0	650,000,00
Total For SNT03										0.00	0	650,000,00
SNT04 On 27/06/2022 Spot Bond				100.78946		100.77363				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond				100.93655		100.92009				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond				101.14176		101.12789				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond				101.00470		100.98878				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond				101.26566		101.25087				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond				100.91821		100.90361				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond				100.93982		100.92489				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond				100.52241		100.50503				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond				101.66144		101.64674				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond				100.59210		100.57671				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG007 On 18/06/2024 Spot Bond				100.80446		100.78868				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG008 On 15/10/2022 Spot Bond				100.51280		100.49752				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG009 On 15/10/2024 Spot Bond				100.34886		100.33202				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond				100.98520		100.96957				0.00	0	100,000,00
Total SPG010 SPOT										0.00	0	100,000,00
Total For SPG010										0.00	0	100,000,00
SSA07 On 15/05/2023 Spot Bond				102.47031		102.43028				0.00	200,000,000	500,000,00
Total SSA07 SPOT										0.00	200,000,000	500,000,00
Total For SSA07										0.00	200,000,000	500,000,00
SSA08 On 16/05/2024 Spot Bond				100.42767		100.41067				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.74600	150.42389	3.78100	150.24516				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			7.62000	112.64398	7.58500	112.77198				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			9.04500	90.37913	8.98000	90.72261				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond				98.63769		98.61741				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond				100.22329		100.20579				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			6.61000	107.90072	6.52500	108.02182				0.00	0	
Total SSN041 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 SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.98000	110.93223	4.98000	110.90868				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond				100.00917		99.99128				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond				99.93066		99.91334				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond				100.77769		100.76089				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.76000	315.39434	2.76000	315.34575				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond				100.01472		100.00004				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond				99.89747		99.88264				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond				100.30280		100.28779				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.55000	151.27624	3.58500	151.09713				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.98000	110.93223	4.98000	110.90868				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.47000	107.37343	4.48000	107.28211				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			4.26000	199.84797	4.28000	199.58743				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond				100.94482		100.92850				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond				100.92713		100.91111				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond				100.88360		100.86832				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond				100.69542		100.67860				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond				100.67905		100.66261				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond				101.69744		101.65726				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond				101.52657		101.49049				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond				100.61283		100.59583				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond				100.22828		100.21043				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond				100.96734		100.95063				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 12/09/2025 Spot Bond				100.77179		100.75396				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond				99.83390		101.25368				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.88500	221.52270	4.87500	221.68372				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond				99.53642		99.51831				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond				101.11415		101.10223				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond				100.77624		100.76242				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond				101.02356		101.00558				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond				100.83453		100.81767				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.95000	89.32002	9.88000	89.65130				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond				100.71723		100.69695				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.41000	198.19299	4.43000	197.93411				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.06500	217.82165	5.05500	217.97826				0.00	0	
Total SSN105 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 SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond				101.12177		101.10825				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond				101.08559		101.07117				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond				100.54651		100.52609				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/03/2022 Spot Bond				100.58615		100.57312				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond				100.74212		100.72905				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12: On 22/02/2022 Spot Bond				96.09426		96.08171				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN13: On 22/03/2022 Spot Bond				100.49823		100.48464				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13: On 12/10/2022 Spot Bond				100.22695		100.21178				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond				100.11176		100.09578				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond				100.00000		99.97842				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond				101.75703		101.73537				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond				101.32267		101.30629				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond				101.77357		101.75006				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 18/02/2022 Spot Bond				100.92688		100.91364				0.00	0	
Total SSN143 SPOT										0.00	0	
Total For SSN143										0.00	0	
SSN14: On 18/02/2022 Spot Bond				100.91729		100.90418				0.00	0	
Total SSN144 SPOT										0.00	0	
Total For SSN144										0.00	0	
SSN14: On 28/02/2022 Spot Bond				100.84711		100.83344				0.00	0	
Total SSN145 SPOT										0.00	0	
Total For SSN145										0.00	0	
SSN14: On 09/12/2022 Spot Bond				100.82146		100.80444				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN14: On 15/02/2022 Spot Bond				100.00000		100.00000				0.00	0	
Total SSN147 SPOT										0.00	0	
Total For SSN147										0.00	0	
SST201 On 08/12/2026 Spot Bond				100.82735		100.81059				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.11500	105.68517	8.08000	105.77344				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond				100.83890		100.82551				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond				100.92359		100.90891				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond				100.91998		100.90536				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A21 On 21/02/2026 Spot Bond				100.96485		100.94953				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond				100.94684		100.93180				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	103.10766	7.21000	103.08782				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	102.78496	7.72000	102.74218				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TFS14£ On 20/03/2022 Spot Bond				100.67961		100.66577				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14£ On 12/10/2022 Spot Bond				100.64794		100.63340				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond				100.91861		100.90426				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond				101.22356		101.21008				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond				101.63127		101.61833				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond				100.56472		100.55109				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond				101.13240		101.11847				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond				100.88448		100.87145				0.00	0	
Total TFS161 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 TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond				100.49767		100.48299				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond				100.23185		100.24954				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond				100.70767		100.72516				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond				100.08222		100.06713				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond				100.26808		100.25260				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond				100.39747		100.38317				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond				100.41779		100.40281				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond				100.76363		100.75014				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond				100.79849		100.78440				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond				100.99557		100.97969				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.82000	101.79014	9.82000	101.76318				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A3 On 21/11/2022 Spot Bond				100.93728		100.92141				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A5 On 21/11/2022 Spot Bond				100.95787		100.94266				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond				100.91822		100.90362				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15A9 On 21/11/2022 Spot Bond				101.04075		101.02427				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond				101.18466		101.16892				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond				101.20817		101.19281				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond				101.12540		101.10764				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond				101.33730		101.32069				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond				101.08218		101.06507				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond				102.23395		102.21003				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D1 On 21/11/2022 Spot Bond				101.75407		101.73028				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15D: On 21/11/2022 Spot Bond				101.46557		101.44259				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond				101.04751		101.03327				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond				101.19890		101.18395				0.00	0	300,000,00
Total TH16A2 SPOT										0.00	0	300,000,00
Total For TH16A2										0.00	0	300,000,00
TH16A: On 21/08/2024 Spot Bond			8.49000	103.65782	8.49000	103.63440				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond				101.10552		101.09072				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond				100.97407		100.95862				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond				100.92902		100.91426				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond				100.96867		100.95330				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	102.48388	5.76000	102.46807				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond				101.00830		100.99233				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond				101.07315		101.05619				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond				101.07676		101.05973				0.00	0	
Total TH16B3 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 TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond				101.06415		101.04732				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond				101.15059		101.13244				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond				101.12718		101.10939				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond				101.45114		101.42838				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond				101.60399		101.57888				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond				101.51409		101.49036				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond				101.04585		101.02929				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond				101.01885		101.00271				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond				101.11063		101.09309				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond				101.06924		101.05233				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond				101.44151		101.41888				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond				101.37501		101.35340				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O On 21/02/2022 Spot Bond				100.82630		100.81352				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TH17O:On 21/11/2022 Spot Bond				100.83891		100.82552				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond				100.70523		100.68894				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.31000	105.17330	6.22500	105.20584				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.91000	110.05168	6.82500	110.23852				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond				101.65195		101.63650				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond				100.24973		100.26556				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.11500	105.65975	8.08000	105.73684				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond				100.55881		100.57412				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond				100.62182		100.60634				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond				101.14217		101.12687				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	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
TL32 On 09/02/2027 Spot Bond				101.15365		101.13859				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.86000	108.89919	6.77500	109.02519			216,701,912,000.00		31,589,200	1,125,794,600
Total TN23 SPOT									216,701,912,000.00		31,589,200	1,125,794,600
Total For TN23									216,701,912,000.00		31,589,200	1,125,794,600
TN23/R On 06/11/2023 Spot Bond			100.00000	34.15045	100.00000	34.07403			0.00		0	
Total TN23/R2023 SPOT									0.00		0	
Total For TN23/R2023									0.00		0	
TN25 On 19/08/2025 Spot Bond			8.48500	107.21066	8.45000	107.29434			382,909,383,000.00		45,127,800	1,632,563,900
Total TN25 SPOT									382,909,383,000.00		45,127,800	1,632,563,900
Total For TN25									382,909,383,000.00		45,127,800	1,632,563,900
TN25/R On 19/08/2025 Spot Bond			100.00000	18.58075	100.00000	18.53985			0.00		0	
Total TN25/R186 SPOT									0.00		0	
Total For TN25/R186									0.00		0	
TN27 On 14/11/2027 Spot Bond			9.51500	99.10225	9.48000	99.22771			367,769,974,000.00		38,651,600	18,569,325,800
Total TN27 SPOT									367,769,974,000.00		38,651,600	18,569,325,800
Total For TN27									367,769,974,000.00		38,651,600	18,569,325,800
TN27/R On 14/11/2027 Spot Bond			100.00000	11.33342	100.00000	11.30806			0.00		0	
Total TN27/R186 SPOT									0.00		0	
Total For TN27/R186									0.00		0	
TN30 On 09/10/2030 Spot Bond			10.88500	101.00966	10.81500	101.36326			0.00		0	1,200,000,000
Total TN30 SPOT									0.00		0	1,200,000,000
Total For TN30									0.00		0	1,200,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	118.60251	8.00000	118.57696			0.00		0	
Total TN30/R2030 SPOT									0.00		0	
Total For TN30/R2030									0.00		0	
TN40 On 09/10/2040 Spot Bond			11.70500	96.02567	11.62500	96.56538			0.00		0	2,000,000,000
Total TN40 SPOT									0.00		0	2,000,000,000
Total For TN40									0.00		0	2,000,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.21493	10.75000	103.18523			0.00		0	
Total TN40/R214 SPOT									0.00		0	
Total For TN40/R214									0.00		0	
TR5A11 On 20/06/2024 Spot Bond				100.56726		100.55145			0.00		0	
Total TR5A11 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 TR5A11										0.00	0	
TR5A1: On 20/06/2024 Spot Bond				100.85529		100.83957				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2: On 20/06/2026 Spot Bond				100.57331		100.55734				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2: On 20/06/2026 Spot Bond				100.89671		100.88028				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			7.61000	100.78275	7.61000	100.76207				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond				100.49186		100.47804				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM On 20/12/2022 Spot Bond				100.75448		100.74050				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond				100.50175		100.48414				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.32000	103.89993	6.23500	103.94862				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond				101.06541		101.04995				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond				101.37396		101.35433				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond				100.81168		100.79089				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond				100.21155		100.19490				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond				100.22193		100.20453				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.61000	107.96147	6.52500	108.12068				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond				100.21155		100.19490				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond				100.22193		100.20453				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.48808	8.62000	102.46432				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond				98.07775		98.05410				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond				100.90751		100.88828				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond				100.64652		100.62861				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond				100.93824		100.92109				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond				100.81636		100.79394				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond				101.24902		101.22650				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP256 On 14/02/2022 Spot Bond				99.76773		99.75483				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond				99.41675		99.40318				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP258 On 16/03/2022 Spot Bond				99.33800		99.32421				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP259 On 11/05/2022 Spot Bond				98.61976		98.60649				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP260 On 16/09/2022 Spot Bond				96.75737		96.74340				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond				100.52397		100.50888				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond				99.91712		99.89636				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond				100.55175		100.52992				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC389 On 24/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC389 SPOT										0.00	0	
Total For TWC389										0.00	0	
TWC390 On 31/01/2022 Spot Bond				101.04288		101.03142				0.00	0	
Total TWC390 SPOT										0.00	0	
Total For TWC390										0.00	0	
TWC391 On 04/02/2022 Spot Bond				100.94893		100.93750				0.00	0	
Total TWC391 SPOT										0.00	0	
Total For TWC391										0.00	0	
TWC392 On 18/02/2022 Spot Bond				100.78658		100.77466				0.00	0	
Total TWC392 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 TWC392										0.00	0	
TWC39 On 25/02/2022 Spot Bond				100.73890		100.72699				0.00	0	10,300,000,00
Total TWC393 SPOT										0.00	0	10,300,000,00
Total For TWC393										0.00	0	10,300,000,00
TWC39 On 04/03/2022 Spot Bond				100.61018		100.59822				0.00	0	
Total TWC394 SPOT										0.00	0	
Total For TWC394										0.00	0	
TWC39 On 11/03/2022 Spot Bond				100.52402		100.51211				0.00	0	
Total TWC395 SPOT										0.00	0	
Total For TWC395										0.00	0	
TWC39 On 07/04/2022 Spot Bond				100.20502		100.19296				0.00	0	
Total TWC396 SPOT										0.00	0	
Total For TWC396										0.00	0	
TWC39 On 14/04/2022 Spot Bond				100.12060		100.10854				0.00	0	
Total TWC397 SPOT										0.00	0	
Total For TWC397										0.00	0	
TWC39 On 22/04/2022 Spot Bond				100.03618	100.00000	100.00000				0.00	5,435,000,000	12,885,000,00
Total TWC398 SPOT										0.00	5,435,000,000	12,885,000,00
Total For TWC398										0.00	5,435,000,000	12,885,000,00
UG26 On 09/03/2026 Spot Bond			9.94500	108.86771	9.91000	108.95788				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond				101.04452		101.02938				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond				101.17413		101.15719				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond				101.23395		101.21618				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond				101.49306		101.47169				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond				100.25905		100.24168				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond				100.50971		100.49297				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond				100.94470		100.92923				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond				101.01690		101.00221				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond				101.05673		101.04149				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond				100.90592		100.89144				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond				100.93194		100.91584				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond				100.69734		100.68149				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.31e+017	325,968,884,200	477,863,919,400
Total for SPOT :										1.31e+017	325,968,884,200	477,863,919,400
Total Futures										1.313539485e+017	325,968,902,114	477,865,183,270
Total Options										20 494 575.000000000	17,500	145,220
Grand Total:										1.31e+017	325,968,919,614	477,865,328,450