



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/01/2022

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			11.16823	79.47777	11.16581	79.49068			0.00	0	
ES33 On 05/05/2022 Bond Future			11.38666	76.70009	11.38398	76.71399			0.00	0	8
ES33 On 04/08/2022 Bond Future			11.60697	77.73194	11.60412	77.74630			0.00	0	26
ES33 On 03/11/2022 Bond Future			11.83863	74.96903	11.83566	74.98357			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/02/2022 Bond Future			11.57626	78.60612	11.56353	78.68530			0.00	0	
ES42 On 05/05/2022 Bond Future			11.77884	75.33758	11.76543	75.41862			0.00	0	1,19
ES42 On 04/08/2022 Bond Future			11.97790	76.35174	11.96389	76.43411			0.00	0	3,57
ES42 On 03/11/2022 Bond Future			12.18685	73.09153	12.17224	73.17498			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			155.20372	155.20372	155.10974	155.10974			0.00	0	2,14
I2025 On 05/05/2022 Bond Future			157.15887	157.15887	157.06539	157.06539			0.00	0	5,02
I2025 On 04/08/2022 Bond Future			157.65610	157.65610	157.56166	157.56166			0.00	0	11

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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			159.71757	159.71757	159.62197	159.62197			0.00	0	
Total I2025 Future												0.00	0	7,32
Total For I2025												0.00	0	7,32
I2029	On	03/02/2022	Bond Future			113.77232	113.77232	113.76639	113.76639			0.00	0	2,24
I2029	On	05/05/2022	Bond Future			113.99966	113.99966	113.99486	113.99486			0.00	0	2,38
I2029	On	04/08/2022	Bond Future			115.53270	115.53270	115.52823	115.52823			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			115.81659	115.81659	115.81183	115.81183			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			111.00445	111.00445	111.00840	111.00840			0.00	0	2,71
I2033	On	05/05/2022	Bond Future			111.11912	111.11912	111.12439	111.12439			118,119,624.56	1,063	2,11
I2033	On	04/08/2022	Bond Future			112.61335	112.61335	112.61908	112.61908			0.00	0	4,96
I2033	On	03/11/2022	Bond Future			112.77790	112.77790	112.78342	112.78342			0.00	0	
Total I2033 Future												118,119,624.56	1,063	9,86
Total For I2033												118,119,624.56	1,063	9,86
I2038	On	03/02/2022	Bond Future			125.28530	125.28530	125.11602	125.11602			0.00	0	3,70
I2038	On	05/05/2022	Bond Future			126.86350	126.86350	126.69348	126.69348			7,611,810.00	60	3,04
I2038	On	04/08/2022	Bond Future			126.75147	126.75147	126.57934	126.57934			0.00	0	2,66
I2038	On	03/11/2022	Bond Future			128.40890	128.40890	128.23457	128.23457			0.00	0	
Total I2038 Future												7,611,810.00	60	9,41
Total For I2038												7,611,810.00	60	9,41
I2046	On	03/02/2022	Bond Future			115.54060	115.54060	115.53327	115.53327			0.00	0	9,81
I2046	On	05/05/2022	Bond Future			115.10115	115.10115	115.09514	115.09514			0.00	0	14,00
I2046	On	04/08/2022	Bond Future			116.64915	116.64915	116.64327	116.64327			0.00	0	60
I2046	On	03/11/2022	Bond Future			116.24695	116.24695	116.24055	116.24055			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			117.29851	117.29851	116.85209	116.85209			215,360,064.36	1,836	5,01
I2050	On	05/05/2022	Bond Future			118.77621	118.77621	118.32536	118.32536			109,036,560.78	918	8,54
I2050	On	04/08/2022	Bond Future			118.35315	118.35315	117.89645	117.89645			0.00	0	1,18
I2050	On	03/11/2022	Bond Future			119.90070	119.90070	119.43799	119.43799			0.00	0	
Total I2050 Future												324,396,625.14	2,754	14,82
Total For I2050												324,396,625.14	2,754	14,82
R186	On	03/02/2022	Bond Future			7.74589	112.38399	7.72805	112.46004		5.22	0.00	0	19,41
R186	On	05/05/2022	Bond Future			7.93551	113.77174	7.91611	113.85000		5.16	6,484,989.18	57	62,52
R186	On	04/08/2022	Bond Future			8.12703	109.98692	8.10611	110.06656		5.20	0.00	0	
R186	On	03/11/2022	Bond Future			8.33904	111.39953	8.31653	111.48024		5.05	0.00	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												6,484,989.18	57	82,00
R186	On	03/02/2022	Bond Future	7.28	Call			3.37000	0.00337	1,470	5.06	0.00	0	
R186	On	03/02/2022	Bond Future	7.28	Put			1,934.91000	1.93491	2,009,060	5.06	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Call			3.91000	0.00391	1,740	5.06	0.00	0	
R186	On	03/02/2022	Bond Future	7.29	Put			1,891.89000	1.89189	1,965,770	5.06	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Call			4.51000	0.00451	2,050	5.06	0.00	0	
R186	On	03/02/2022	Bond Future	7.30	Put			1,848.94000	1.84894	1,922,530	5.06	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			107.47000	0.10747	110,620	5.84	0.00	0	4
R186	On	05/05/2022	Bond Future	8.31	Call			2,186.47000	2.18647	2,126,570	5.29	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			611.21000	0.61121	629,570	5.29	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,215.07000	2.21507	2,154,860	5.30	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			600.19000	0.60019	618,240	5.30	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			2,301.57000	2.30157	2,240,460	5.32	0.00	0	4
R186	On	05/05/2022	Bond Future	8.35	Put			567.93000	0.56793	585,080	5.32	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,140.80000	1.14080	1,097,030	5.12	0.00	0	4
R186	On	05/05/2022	Bond Future	7.88	Put			1,286.64000	1.28664	1,321,130	5.12	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,730.30000	1.73030	1,676,160	5.22	0.00	0	4
R186	On	05/05/2022	Bond Future	8.14	Put			831.42000	0.83142	855,540	5.22	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,158.23000	2.15823	2,098,640	5.29	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Put			622.61000	0.62261	641,280	5.29	0.00	0	
R186	On	05/05/2022	Bond Future	6.73	Call			57.22000	0.05722	52,160	4.85	0.00	0	3,6
R186	On	05/05/2022	Bond Future	6.73	Put			4,976.79000	4.97679	5,049,990	4.85	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			295.07000	0.29507	276,750	4.85	0.00	0	4
R186	On	05/05/2022	Bond Future	7.28	Put			2,899.97000	2.89997	2,959,910	4.85	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			498.08000	0.49808	471,750	4.95	0.00	0	3,6
R186	On	05/05/2022	Bond Future	8.64	Call			3,199.61000	3.19961	3,131,390	5.49	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			326.31000	0.32631	336,350	5.49	0.00	0	4,0
R186	On	05/05/2022	Bond Future	8.94	Call			4,214.64000	4.21464	4,141,790	5.68	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			178.18000	0.17818	183,590	5.68	0.00	0	4
R186	On	05/05/2022	Bond Future	9.18	Call			5,063.07000	5.06307	4,987,960	5.84	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Put			2,275.74000	2.27574	2,327,670	4.95	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Put			1,903.47000	1.90347	1,943,230	5.07	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			1,584.78000	1.58478	1,619,320	5.15	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			6,364.02000	6.36402	6,289,730	6.13	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			215.59000	0.21559	220,940	6.13	0.00	0	3,6
R186	On	04/08/2022	Bond Future	6.96	Call			197.76000	0.19776	187,030	4.53	0.00	0	3,6
R186	On	04/08/2022	Bond Future	6.96	Put			4,674.83000	4.67483	4,743,740	4.53	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			1,345.16000	1.34516	1,305,280	5.07	0.00	0	3,6
R186	On	04/08/2022	Bond Future	8.14	Call			1,696.45000	1.69645	1,651,050	5.15	0.00	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
R186	On	04/08/2022	Bond Future	8.14	Put		1,567.47000	1.56747	1,601,710	5.15	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,716.99000	1.71699	1,671,300	5.16	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		1,549.98000	1.54998	1,583,930	5.16	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call		1,675.72000	1.67572	1,630,620	5.15	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		2,456.96000	2.45696	2,407,300	5.18	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		1,623.52000	1.62352	1,654,570	5.18	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		2,413.37000	2.41337	2,364,150	5.17	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		1,651.01000	1.65101	1,682,500	5.17	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		2,434.93000	2.43493	2,385,490	5.17	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		1,637.02000	1.63702	1,668,290	5.17	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											6,484,989.18	57	106,72
R197	On	03/02/2022	Bond Future			321.37871	321.37871	321.66051	321.66051		0.00	0	98
R197	On	05/05/2022	Bond Future			325.42722	325.42722	325.71603	325.71603		0.00	0	72
R197	On	04/08/2022	Bond Future			321.40271	321.40271	321.69586	321.69586		0.00	0	
R197	On	03/11/2022	Bond Future			325.60541	325.60541	325.90246	325.90246		0.00	0	
Total R197 Future											0.00	0	1,72
Total For R197											0.00	0	1,72
R202	On	03/02/2022	Bond Future			242.43849	242.43849	241.73206	241.73206		0.00	0	6,62
R202	On	05/05/2022	Bond Future			245.49261	245.49261	244.77976	244.77976		0.00	0	6,32
R202	On	04/08/2022	Bond Future			244.33156	244.33156	243.60978	243.60978		0.00	0	5
R202	On	03/11/2022	Bond Future			247.52645	247.52645	246.79523	246.79523		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			5.36524	105.85701	5.34699	105.87585	1.07	0.00	0	12,86
R2023	On	05/05/2022	Bond Future			5.49524	103.23929	5.46962	103.25959	0.92	24,880,668.89	241	13,36
R2023	On	04/08/2022	Bond Future			5.62283	104.57805	5.58428	104.59917	0.64	0.00	0	2,36
R2023	On	03/11/2022	Bond Future			5.82956	102.04954	5.76086	102.07068	0.41	0.00	0	
Total R2023 Future											24,880,668.89	241	28,55
R2023	On	03/02/2022	Bond Future	5.06	Call			4.63000	0.00463	2,570	1.20	0.00	0
R2023	On	03/02/2022	Bond Future	5.06	Put			301.50000	0.30150	318,280	1.20	0.00	0
R2023	On	03/02/2022	Bond Future	5.07	Call			5.26000	0.00526	2,970	1.20	0.00	0
R2023	On	03/02/2022	Bond Future	5.07	Put			291.77000	0.29177	308,320	1.20	0.00	0
R2023	On	03/02/2022	Bond Future	5.08	Call			5.96000	0.00596	3,430	1.20	0.00	0
R2023	On	03/02/2022	Bond Future	5.08	Put			282.10000	0.28210	298,410	1.20	0.00	0
R2023	On	05/05/2022	Bond Future	6.29	Put			39.54000	0.03954	41,660	1.09	0.00	0
R2023	On	05/05/2022	Bond Future	6.30	Call			693.47000	0.69347	675,250	1.09	0.00	0
R2023	On	05/05/2022	Bond Future	6.30	Put			38.72000	0.03872	40,800	1.09	0.00	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
R2023	On	05/05/2022	Bond Future	6.31	Call		700.51000	0.70051	682,250	1.09	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		37.92000	0.03792	39,960	1.09	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		686.44000	0.68644	668,260	1.09	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		352.81000	0.35281	338,090	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		109.09000	0.10909	115,490	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		356.79000	0.35679	342,000	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		107.61000	0.10761	113,940	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		360.78000	0.36078	345,920	0.70	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		106.15000	0.10615	112,410	0.70	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put		88.14000	0.08814	95,320	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call		240.25000	0.24025	226,410	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put		89.93000	0.08993	97,230	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call		242.57000	0.24257	228,680	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put		89.19000	0.08919	96,440	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call		244.59000	0.24459	230,630	0.43	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											24,880,668.89	241	28,55
R2030	On	03/02/2022	Bond Future			9.34095	92.74700	9.34825	92.70852	8.72	0.00	0	47,7
R2030	On	05/05/2022	Bond Future			9.53740	93.89230	9.54485	93.85436	8.57	0.00	0	58,7
R2030	On	04/08/2022	Bond Future			9.73977	91.12614	9.74752	91.08806	8.52	0.00	0	24,1
R2030	On	03/11/2022	Bond Future			9.94345	92.29657	9.95157	92.25802	8.23	0.00	0	
Total R2030 Future											0.00	0	130,62
R2030	On	03/02/2022	Bond Future	8.85	Put		2,676.82000	2.67682	2,637,080	8.14	0.00	0	
R2030	On	03/02/2022	Bond Future	9.80	Call		2,365.43000	2.36543	2,395,400	10.07	0.00	0	9
R2030	On	03/02/2022	Bond Future	9.80	Put		23.98000	0.02398	15,470	10.07	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Call		2,859.64000	2.85964	2,893,850	10.27	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Put		10.18000	0.01018	5,910	10.27	0.00	0	8,0
R2030	On	03/02/2022	Bond Future	10.85	Call		7,496.85000	7.49685	7,535,330	12.02	0.00	0	
R2030	On	03/02/2022	Bond Future	10.85	Put		0.00000	0.00000	0,000	12.02	0.00	0	1,0
R2030	On	03/02/2022	Bond Future	9.45	Call		812.28000	0.81228	809,240	9.17	0.00	0	
R2030	On	03/02/2022	Bond Future	9.45	Put		278.18000	0.27818	236,660	9.17	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		1,420.90000	1.42090	1,434,700	9.56	0.00	0	1,0
R2030	On	03/02/2022	Bond Future	9.60	Put		106.60000	0.10660	81,920	9.56	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call		2,267.67000	2.26767	2,296,480	10.03	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Put		28.27000	0.02827	18,600	10.03	0.00	0	1
R2030	On	03/02/2022	Bond Future	9.40	Call		643.05000	0.64305	635,030	9.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.40	Put		370.92000	0.37092	324,420	9.06	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		742.30000	0.74230	737,160	9.12	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		312.87000	0.31287	269,250	9.12	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	Op Intert
R2030 On 03/02/2022 Bond Future	9.44	Call			776.91000	0.77691	772,800	9.15		0.00	0	
R2030 On 03/02/2022 Bond Future	9.44	Put			295.13000	0.29513	252,540	9.15		0.00	0	
R2030 On 03/02/2022 Bond Future	9.10	Call			75.68000	0.07568	65,000	8.46		0.00	0	
R2030 On 03/02/2022 Bond Future	9.10	Put			1,395.51000	1.39551	1,346,350	8.46		0.00	0	
R2030 On 03/02/2022 Bond Future	9.20	Call			181.79000	0.18179	167,030	8.63		0.00	0	98
R2030 On 03/02/2022 Bond Future	9.20	Put			967.10000	0.96710	913,860	8.63		0.00	0	
R2030 On 03/02/2022 Bond Future	9.35	Call			494.33000	0.49433	482,410	8.94		0.00	0	
R2030 On 03/02/2022 Bond Future	8.39	Call			0.00000	0.00000	0,000	8.01		0.00	0	10
R2030 On 03/02/2022 Bond Future	8.39	Put			5,229.34000	5.22934	5,190,860	8.01		0.00	0	
R2030 On 03/02/2022 Bond Future	8.80	Call			1.60000	0.00160	0,940	8.10		0.00	0	
R2030 On 03/02/2022 Bond Future	8.80	Put			2,948.61000	2.94861	2,909,470	8.10		0.00	0	
R2030 On 03/02/2022 Bond Future	8.85	Call			3.49000	0.00349	2,230	8.14		0.00	0	1,00
R2030 On 03/02/2022 Bond Future	9.35	Put			485.12000	0.48512	434,720	8.94		0.00	0	10
R2030 On 05/05/2022 Bond Future	10.19	Call			3,822.90000	3.82290	3,845,380	9.26		0.00	0	
R2030 On 05/05/2022 Bond Future	10.19	Put			611.60000	0.61160	596,140	9.26		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Call			3,861.58000	3.86158	3,884,220	9.27		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Put			601.65000	0.60165	586,350	9.27		0.00	0	20
R2030 On 05/05/2022 Bond Future	9.35	Call			1,209.16000	1.20916	1,216,730	8.47		0.00	0	
R2030 On 05/05/2022 Bond Future	9.60	Call			1,826.38000	1.82638	1,838,270	8.64		0.00	0	
R2030 On 05/05/2022 Bond Future	9.60	Put			1,546.11000	1.54611	1,520,060	8.64		0.00	0	5,00
R2030 On 05/05/2022 Bond Future	9.65	Call			1,967.37000	1.96737	1,980,190	8.68		0.00	0	
R2030 On 05/05/2022 Bond Future	9.65	Put			1,433.94000	1.43394	1,408,820	8.68		0.00	0	5,00
R2030 On 05/05/2022 Bond Future	8.81	Call			366.58000	0.36658	368,090	8.08		0.00	0	20
R2030 On 05/05/2022 Bond Future	9.95	Put			899.27000	0.89927	879,720	8.97		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.89	Call			451.08000	0.45108	453,170	8.14		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.89	Put			3,864.05000	3.86405	3,828,200	8.14		0.00	0	
R2030 On 05/05/2022 Bond Future	9.15	Call			820.53000	0.82053	825,270	8.33		0.00	0	7,50
R2030 On 05/05/2022 Bond Future	9.15	Put			2,859.41000	2.85941	2,826,210	8.33		0.00	0	
R2030 On 05/05/2022 Bond Future	7.73	Call			12.68000	0.01268	12,520	8.12		0.00	0	20
R2030 On 05/05/2022 Bond Future	9.35	Put			2,208.17000	2.20817	2,177,800	8.47		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	7.73	Put			9,876.29000	9.87629	9,838,190	8.12		0.00	0	
R2030 On 05/05/2022 Bond Future	8.14	Call			50.16000	0.05016	49,960	7.98		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.14	Put			7,572.44000	7.57244	7,534,300	7.98		0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			133.59000	0.13359	133,720	7.86		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.47	Put			5,820.65000	5.82065	5,782,840	7.86		0.00	0	
R2030 On 05/05/2022 Bond Future	8.81	Put			4,207.48000	4.20748	4,171,050	8.08		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Call			3,900.37000	3.90037	3,923,170	9.28		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Put			591.84000	0.59184	576,700	9.28		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Call			7,368.91000	7.36891	7,401,300	10.29		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			143.10000	0.14310	137,550	10.29		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		2,932.98000	2.93298	2,951,370	8.97	0.00	0	
R2030	On	04/08/2022	Bond Future	9.05	Put		4,355.63000	4.35563	4,323,170	8.09	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		1,739.24000	1.73924	1,750,250	8.40	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		2,766.11000	2.76611	2,739,040	8.40	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		1,761.55000	1.76155	1,772,680	8.41	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		2,738.60000	2.73860	2,711,650	8.41	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call		215.32000	0.21532	216,510	8.00	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.56	Call		1,783.76000	1.78376	1,795,020	8.41	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		2,711.02000	2.71102	2,684,200	8.41	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call		6,271.36000	6.27136	6,298,750	9.71	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put		600.33000	0.60033	589,640	9.71	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call		845.01000	0.84501	850,630	8.09	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put		7,694.44000	7.69444	7,657,550	8.00	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put		2,370.46000	2.37046	2,348,460	8.28	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call		3,003.62000	3.00362	3,020,280	8.28	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put		2,349.63000	2.34963	2,327,740	8.28	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call		3,030.26000	3.03026	3,047,030	8.29	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put		2,329.26000	2.32926	2,307,480	8.29	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call		2,977.41000	2.97741	2,993,960	8.28	0.00	0	
Total R2030 Option											0.00	0	42,32
Total For R2030											0.00	0	172,95
R2032	On	03/02/2022	Bond Future			9.78038	93.24376	9.78760	93.20099	9.76	0.00	0	48,32
R2032	On	05/05/2022	Bond Future			9.96579	90.24736	9.97314	90.20508	9.92	0.00	0	131,22
R2032	On	04/08/2022	Bond Future			10.15071	91.43951	10.15832	91.39700	9.44	0.00	0	
R2032	On	03/11/2022	Bond Future			10.34531	88.46594	10.35324	88.42296	9.51	0.00	0	
Total R2032 Future											0.00	0	179,55
R2032	On	03/02/2022	Bond Future	8.91	Call		0.00000	0.00000	0,000	8.73	0.00	0	19
R2032	On	03/02/2022	Bond Future	8.91	Put		5,402.90000	5.40290	5,360,130	8.73	0.00	0	
R2032	On	03/02/2022	Bond Future	9.14	Call		0.22000	0.00022	0,100	8.74	0.00	0	9
R2032	On	03/02/2022	Bond Future	9.14	Put		3,946.52000	3.94652	3,903,630	8.74	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put		0.01000	0.00001	0,000	12.35	0.00	0	40
R2032	On	03/02/2022	Bond Future	11.13	Call		7,502.58000	7.50258	7,545,350	12.59	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put		0.47000	0.00047	0,180	11.92	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Call		4,975.12000	4.97512	5,017,630	11.94	0.00	0	
R2032	On	03/02/2022	Bond Future	9.57	Put		1,405.78000	1.40578	1,350,050	9.26	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Call		6,278.39000	6.27839	6,321,150	12.28	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put		0.02000	0.00002	0,010	12.28	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.95	Call		6,546.58000	6.54658	6,589,340	12.35	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put		4.32000	0.00432	2,220	11.60	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2032	On	03/02/2022	Bond Future	10.45	Call			3,815.43000	3.81543	3,856,270	11.61	0.00	0	
R2032	On	03/02/2022	Bond Future	11.13	Put			0.00000	0.00000	0,000	12.59	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.53	Call			4,258.87000	4.25887	4,300,700	11.74	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			1.73000	0.00173	0,790	11.74	0.00	0	2'
R2032	On	03/02/2022	Bond Future	10.65	Call			4,920.26000	4.92026	4,962,740	11.92	0.00	0	
R2032	On	03/02/2022	Bond Future	10.35	Put			10.25000	0.01025	5,870	11.46	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.42	Call			3,648.87000	3.64887	3,689,150	11.57	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			0.42000	0.00042	0,160	11.94	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.43	Call			3,704.39000	3.70439	3,744,880	11.58	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			4.76000	0.00476	2,480	11.58	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call			3,759.92000	3.75992	3,800,590	11.60	0.00	0	
R2032	On	03/02/2022	Bond Future	9.90	Put			289.79000	0.28979	244,930	10.21	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.04	Call			1,595.92000	1.59592	1,611,380	10.63	0.00	0	10
R2032	On	03/02/2022	Bond Future	10.45	Put			3.91000	0.00391	1,980	11.61	0.00	0	19
R2032	On	03/02/2022	Bond Future	10.14	Call			2,112.92000	2.11292	2,138,790	10.95	0.00	0	
R2032	On	03/02/2022	Bond Future	10.14	Put			57.77000	0.05777	40,870	10.95	0.00	0	9
R2032	On	03/02/2022	Bond Future	10.35	Call			3,260.37000	3.26037	3,298,760	11.46	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Put			1,165.80000	1.16580	1,107,620	9.40	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Call			249.19000	0.24919	232,470	9.54	0.00	0	
R2032	On	03/02/2022	Bond Future	10.42	Put			5.26000	0.00526	2,770	11.57	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			615.48000	0.61548	603,890	9.94	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Put			482.95000	0.48295	428,590	9.94	0.00	0	19
R2032	On	03/02/2022	Bond Future	9.90	Call			952.18000	0.95218	950,090	10.21	0.00	0	90
R2032	On	03/02/2022	Bond Future	9.57	Call			104.75000	0.10475	91,790	9.26	0.00	0	
R2032	On	03/02/2022	Bond Future	9.67	Put			949.24000	0.94924	889,750	9.54	0.00	0	
R2032	On	03/02/2022	Bond Future	10.04	Put			117.54000	0.11754	90,230	10.63	0.00	0	
R2032	On	03/02/2022	Bond Future	9.58	Call			115.37000	0.11537	101,860	9.28	0.00	0	40
R2032	On	03/02/2022	Bond Future	9.58	Put			1,356.06000	1.35606	1,299,780	9.28	0.00	0	
R2032	On	03/02/2022	Bond Future	9.62	Call			165.92000	0.16592	150,510	9.40	0.00	0	2'
R2032	On	05/05/2022	Bond Future	9.58	Call			867.57000	0.86757	872,890	9.42	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.29	Put			1,134.42000	1.13442	1,111,060	10.24	0.00	0	
R2032	On	05/05/2022	Bond Future	10.98	Put			371.78000	0.37178	360,340	11.34	0.00	0	99
R2032	On	05/05/2022	Bond Future	11.02	Call			6,105.87000	6.10587	6,137,240	11.40	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put			347.47000	0.34747	336,560	11.40	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call			6,152.41000	6.15241	6,183,920	11.41	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put			341.44000	0.34144	330,670	11.41	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Put			262.61000	0.26261	253,690	11.61	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.98	Call			5,919.45000	5.91945	5,950,290	11.34	0.00	0	
R2032	On	05/05/2022	Bond Future	9.58	Put			3,166.76000	3.16676	3,129,800	9.42	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call			2,529.60000	2.52960	2,546,200	10.11	0.00	0	78

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2032	On	05/05/2022	Bond Future	10.18	Put		1,350.60000	1.35060	1,324,920	10.11	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call		2,931.92000	2.93192	2,950,840	10.24	0.00	0	95
R2032	On	05/05/2022	Bond Future	11.04	Call		6,199.10000	6.19910	6,230,740	11.42	0.00	0	
R2032	On	05/05/2022	Bond Future	11.04	Put		335.61000	0.33561	324,970	11.42	0.00	0	
R2032	On	05/05/2022	Bond Future	11.18	Call		6,856.83000	6.85683	6,890,190	11.61	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Put		3,840.59000	3.84059	3,807,250	8.97	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Call		2,587.16000	2.58716	2,603,180	9.40	0.00	0	
R2032	On	04/08/2022	Bond Future	10.20	Put		2,354.83000	2.35483	2,328,340	9.40	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Call		2,617.24000	2.61724	2,633,420	9.41	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Call		9,366.24000	9.36624	9,401,180	11.48	0.00	0	
R2032	On	04/08/2022	Bond Future	10.21	Put		2,329.29000	2.32929	2,302,960	9.41	0.00	0	
R2032	On	04/08/2022	Bond Future	8.97	Call		317.69000	0.31769	319,850	8.44	0.00	0	80
R2032	On	04/08/2022	Bond Future	8.97	Put		7,296.22000	7.29622	7,255,870	8.44	0.00	0	
R2032	On	04/08/2022	Bond Future	11.89	Put		362.08000	0.36208	354,510	11.48	0.00	0	
R2032	On	04/08/2022	Bond Future	9.72	Call		1,347.51000	1.34751	1,356,680	8.97	0.00	0	80
R2032	On	04/08/2022	Bond Future	10.22	Call		2,647.50000	2.64750	2,663,830	9.42	0.00	0	
R2032	On	04/08/2022	Bond Future	10.22	Put		2,303.98000	2.30398	2,277,800	9.42	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Call		8,080.81000	8.08081	8,113,740	11.08	0.00	0	
R2032	On	04/08/2022	Bond Future	11.60	Put		495.90000	0.49590	486,320	11.08	0.00	0	80
R2032	On	03/11/2022	Bond Future	10.56	Put		2,472.01000	2.47201	2,448,550	9.74	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.66	Put		2,266.32000	2.26632	2,244,050	9.84	0.00	0	
R2032	On	03/11/2022	Bond Future	9.31	Call		779.08000	0.77908	784,660	8.74	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.31	Put		6,682.12000	6.68212	6,644,720	8.74	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Call		2,443.51000	2.44351	2,458,130	9.45	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put		3,499.03000	3.49903	3,470,670	9.45	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.56	Call		3,583.02000	3.58302	3,602,540	9.74	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Call		3,907.97000	3.90797	3,928,680	9.84	0.00	0	
Total R2032 Option											0.00	0	12,78
Total For R2032											0.00	0	192,33
R2035	On	03/02/2022	Bond Future			10.23982	94.22657	10.23191	94.27892	10.97	0.00	0	12,64
R2035	On	05/05/2022	Bond Future			10.42101	90.88917	10.41262	90.94324	11.21	110,703,009.06	1,218	66,17
R2035	On	04/08/2022	Bond Future			10.60716	92.04942	10.59837	92.10453	10.66	0.00	0	48,48
R2035	On	03/11/2022	Bond Future			10.79195	88.77234	10.78280	88.82820	10.80	0.00	0	
Total R2035 Future											110,703,009.06	1,218	127,31
R2035	On	03/02/2022	Bond Future	9.70	Call		2.15000	0.00215	0,980	9.85	0.00	0	68
R2035	On	03/02/2022	Bond Future	9.70	Put		3,624.48000	3.62448	3,675,660	9.85	0.00	0	
R2035	On	03/02/2022	Bond Future	9.92	Call		44.18000	0.04418	29,770	10.09	0.00	0	20
R2035	On	03/02/2022	Bond Future	11.28	Call		6,575.78000	6.57578	6,523,370	13.75	0.00	0	
R2035	On	03/02/2022	Bond Future	11.22	Call		6,218.35000	6.21835	6,165,900	13.64	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
R2035 On 03/02/2022 Bond Future	10.10	Put			1,129.34000	1.12934	1,136,810	10.51		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Call			9,188.03000	9.18803	9,135,680	14.48		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Put			0.00000	0.00000	0,000	14.48		0.00	0	28
R2035 On 03/02/2022 Bond Future	11.88	Call			10,032.43000	10.03243	9,980,080	14.72		0.00	0	
R2035 On 03/02/2022 Bond Future	11.88	Put			0.00000	0.00000	0,000	14.72		0.00	0	1,80
R2035 On 03/02/2022 Bond Future	11.03	Call			5,072.69000	5.07269	5,019,720	13.28		0.00	0	
R2035 On 03/02/2022 Bond Future	11.28	Put			0.09000	0.00009	0,030	13.75		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.33	Call			6,871.99000	6.87199	6,819,610	13.83		0.00	0	
R2035 On 03/02/2022 Bond Future	11.33	Put			0.05000	0.00005	0,020	13.83		0.00	0	50
R2035 On 03/02/2022 Bond Future	11.39	Call			7,225.45000	7.22545	7,173,090	13.93		0.00	0	
R2035 On 03/02/2022 Bond Future	11.39	Put			0.02000	0.00002	0,010	13.93		0.00	0	60
R2035 On 03/02/2022 Bond Future	10.35	Call			1,090.88000	1.09088	1,018,790	11.31		0.00	0	1,60
R2035 On 03/02/2022 Bond Future	11.22	Put			0.17000	0.00017	0,070	13.64		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Call			6,278.08000	6.27808	6,225,630	13.66		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Put			0.16000	0.00016	0,060	13.66		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Call			6,337.73000	6.33773	6,285,300	13.68		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Put			0.14000	0.00014	0,060	13.68		0.00	0	
R2035 On 03/02/2022 Bond Future	10.24	Call			636.09000	0.63609	570,060	10.94		0.00	0	50
R2035 On 03/02/2022 Bond Future	11.03	Put			1.32000	0.00132	0,700	13.28		0.00	0	28
R2035 On 03/02/2022 Bond Future	11.05	Call			5,194.22000	5.19422	5,141,360	13.32		0.00	0	
R2035 On 03/02/2022 Bond Future	11.05	Put			1.07000	0.00107	0,560	13.32		0.00	0	1,60
R2035 On 03/02/2022 Bond Future	11.11	Call			5,557.54000	5.55754	5,504,900	13.43		0.00	0	
R2035 On 03/02/2022 Bond Future	11.11	Put			0.57000	0.00057	0,280	13.43		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.34	Put			333.00000	0.33300	313,420	11.28		0.00	0	50
R2035 On 03/02/2022 Bond Future	10.35	Put			313.70000	0.31370	293,960	11.31		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Call			2,509.34000	2.50934	2,446,200	12.23		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Put			54.37000	0.05437	43,580	12.23		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.65	Call			2,749.49000	2.74949	2,688,160	12.38		0.00	0	
R2035 On 03/02/2022 Bond Future	10.65	Put			40.40000	0.04040	31,420	12.38		0.00	0	60
R2035 On 03/02/2022 Bond Future	9.92	Put			2,143.74000	2.14374	2,181,680	10.09		0.00	0	
R2035 On 03/02/2022 Bond Future	10.10	Call			249.78000	0.24978	204,900	10.51		0.00	0	28
R2035 On 03/02/2022 Bond Future	10.24	Put			582.54000	0.58254	568,860	10.94		0.00	0	
R2035 On 03/02/2022 Bond Future	10.26	Call			709.47000	0.70947	641,590	11.00		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.26	Put			523.74000	0.52374	508,210	11.00		0.00	0	
R2035 On 03/02/2022 Bond Future	10.34	Call			1,044.74000	1.04474	972,810	11.28		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			300.07000	0.30007	299,960	13.10		0.00	0	
R2035 On 05/05/2022 Bond Future	10.72	Call			3,259.47000	3.25947	3,214,080	11.47		0.00	0	1,20
R2035 On 05/05/2022 Bond Future	10.82	Call			3,690.44000	3.69044	3,643,230	11.63		0.00	0	
R2035 On 05/05/2022 Bond Future	10.72	Put			1,308.68000	1.30868	1,317,360	11.47		0.00	0	
R2035 On 05/05/2022 Bond Future	10.82	Put			1,118.12000	1.11812	1,124,980	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 Intere
R2035	On	05/05/2022	Bond Future	11.63	Call		7,685.46000	7.68546	7,631,310	13.08		0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		305.24000	0.30524	305,160	13.08		0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		7,737.22000	7.73722	7,683,040	13.10		0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		7,789.09000	7.78909	7,734,890	13.11		0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		295.07000	0.29507	294,940	13.11		0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call		12,900.77000	12.90077	12,846,120	14.43		0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put		49.96000	0.04996	49,380	14.43		0.00	0	1,20
R2035	On	04/08/2022	Bond Future	10.74	Call		3,272.42000	3.27242	3,234,030	10.65		0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put		2,390.42000	2.39042	2,407,140	10.65		0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		844.36000	0.84436	826,390	9.57		0.00	0	10
R2035	On	04/08/2022	Bond Future	10.64	Call		2,926.85000	2.92685	2,890,370	10.56		0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		2,666.29000	2.66629	2,684,920	10.56		0.00	0	10
R2035	On	04/08/2022	Bond Future	9.53	Call		461.10000	0.46110	449,300	9.46		0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Put		2,443.49000	2.44349	2,460,580	10.63		0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		3,237.11000	3.23711	3,198,900	10.64		0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		2,416.97000	2.41697	2,433,870	10.64		0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Put		499.41000	0.49941	501,490	12.68		0.00	0	40
R2035	On	04/08/2022	Bond Future	10.72	Call		3,201.70000	3.20170	3,163,680	10.63		0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Put		7,539.27000	7.53927	7,582,580	9.46		0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Put		5,788.71000	5.78871	5,825,850	9.57		0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		2,568.45000	2.56845	2,534,210	10.46		0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put		2,998.76000	2.99876	3,019,630	10.46		0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call		4,789.43000	4.78943	4,744,720	11.06		0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put		1,542.74000	1.54274	1,553,140	11.06		0.00	0	10
R2035	On	04/08/2022	Bond Future	12.18	Call		9,672.92000	9.67292	9,619,890	12.68		0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call		4,641.07000	4.64107	4,600,600	11.17		0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Put		2,438.72000	2.43872	2,454,110	11.17		0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call		4,565.90000	4.56590	4,525,700	11.15		0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put		2,481.46000	2.48146	2,497,120	11.15		0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Call		4,603.57000	4.60357	4,563,240	11.16		0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put		2,460.15000	2.46015	2,475,680	11.16		0.00	0	
Total R2035 Option											0.00	0	15,48	
Total For R2035											110,703,009.06	1,218	142,80	
R2037	On	03/02/2022	Bond Future			10.41415	85.82075	10.41116	85.84077	12.16		409,021,694.50	4,766	59,92
R2037	On	05/05/2022	Bond Future			10.58988	86.88050	10.58663	86.90171	11.87		536,052,685.00	6,170	80,47
R2037	On	04/08/2022	Bond Future			10.76920	83.77141	10.76577	83.79323	11.89		0.00	0	43,60
R2037	On	03/11/2022	Bond Future			10.94497	84.84746	10.94141	84.86954	11.47		0.00	0	
Total R2037 Future											945,074,379.50	10,936	183,95	
R2037	On	03/02/2022	Bond Future	11.45	Call		6,560.84000	6.56084	6,540,760	15.18		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2037	On	03/02/2022	Bond Future	11.45	Put		0.09000	0.00009	0,030	15.18	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Call		6,620.29000	6.62029	6,600,220	15.20	0.00	0	
R2037	On	03/02/2022	Bond Future	11.46	Put		0.08000	0.00008	0,030	15.20	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Call		6,679.67000	6.67967	6,659,610	15.22	0.00	0	
R2037	On	03/02/2022	Bond Future	11.47	Put		0.07000	0.00007	0,030	15.22	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		328.23000	0.32823	324,570	14.20	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		7,898.40000	7.89840	7,873,550	14.22	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		322.89000	0.32289	319,250	14.22	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		7,949.98000	7.94998	7,925,150	14.24	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		317.71000	0.31771	314,090	14.24	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		7,846.92000	7.84692	7,822,050	14.20	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		5,480.19000	5.48019	5,490,190	11.07	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		3,297.41000	3.29741	3,277,630	12.04	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		3,333.10000	3.33310	3,313,260	12.05	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		2,485.75000	2.48575	2,487,730	12.05	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Put		1,778.78000	1.77878	1,778,910	12.46	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		5,438.43000	5.43843	5,415,870	12.82	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		1,425.61000	1.42561	1,424,870	12.82	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		1,083.30000	1.08330	1,071,480	11.07	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		7,877.81000	7.87781	7,854,150	13.77	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		820.71000	0.82071	818,870	13.77	0.00	0	1,05
R2037	On	04/08/2022	Bond Future	10.91	Call		3,368.73000	3.36873	3,348,820	12.06	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		2,458.76000	2.45876	2,460,670	12.06	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		4,535.22000	4.53522	4,513,530	12.46	0.00	0	1,05
R2037	On	04/08/2022	Bond Future	10.89	Put		2,512.75000	2.51275	2,514,790	12.04	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		2,462.71000	2.46271	2,465,180	11.75	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		4,682.21000	4.68221	4,662,550	11.76	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		2,441.13000	2.44113	2,443,550	11.76	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call		4,720.35000	4.72035	4,700,640	11.77	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		2,419.73000	2.41973	2,422,100	11.77	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		4,644.18000	4.64418	4,624,570	11.75	0.00	0	
Total R2037 Option											0.00	0	2,25
Total For R2037											945,074,379.50	10,936	186,24
R2040	On	03/02/2022	Bond Future			10.49360	88.22408	10.49052	88.24645	12.75	1,852,705.68	21	25,27
R2040	On	05/05/2022	Bond Future			10.66243	89.31357	10.65911	89.33708	12.44	3,661,856.37	41	51,88
R2040	On	04/08/2022	Bond Future			10.83445	85.98629	10.83095	86.01044	12.47	0.00	0	36,87
R2040	On	03/11/2022	Bond Future			11.00251	87.09070	10.99887	87.11521	12.03	0.00	0	
Total R2040 Future											5,514,562.05	62	113,90
R2040	On	03/02/2022	Bond Future	10.60	Call		1,148.94000	1.14894	1,094,160	13.16	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			359.31000	0.35931	326,900	13.16		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Call			7,325.12000	7.32512	7,302,700	16.32		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Put			0.08000	0.00008	0,030	16.32		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Call			7,388.41000	7.38841	7,365,990	16.34		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Put			0.08000	0.00008	0,030	16.34		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Call			7,451.61000	7.45161	7,429,190	16.36		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Put			0.07000	0.00007	0,020	16.36		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Call			1,969.44000	1.96944	1,947,030	12.20		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	10.57	Put			2,604.16000	2.60416	2,605,260	12.20		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			318.75000	0.31875	315,130	14.63		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Call			8,572.32000	8.57232	8,545,210	14.65		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Put			313.55000	0.31355	309,950	14.65		0.00	0	
R2040 On 05/05/2022 Bond Future	9.82	Call			291.34000	0.29134	283,460	10.84		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	9.82	Put			6,564.98000	6.56498	6,580,610	10.84		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Call			14,633.69000	14.63369	14,609,090	16.13		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Put			41.64000	0.04164	40,550	16.13		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	11.90	Call			8,461.66000	8.46166	8,434,510	14.61		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Put			324.03000	0.32403	320,390	14.61		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			8,516.99000	8.51699	8,489,860	14.63		0.00	0	
R2040 On 04/08/2022 Bond Future	9.70	Put			8,821.05000	8.82105	8,838,290	11.05		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Call			2,654.27000	2.65427	2,634,830	12.41		0.00	0	40
R2040 On 04/08/2022 Bond Future	11.04	Call			3,907.57000	3.90757	3,885,190	12.81		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Put			3,565.48000	3.56548	3,570,190	12.41		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			2,483.53000	2.48353	2,485,300	12.81		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			3,948.48000	3.94848	3,926,030	12.83		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			2,457.25000	2.45725	2,458,950	12.83		0.00	0	
R2040 On 04/08/2022 Bond Future	9.70	Call			429.90000	0.42990	422,990	11.05		0.00	0	40
R2040 On 04/08/2022 Bond Future	12.24	Call			9,640.94000	9.64094	9,614,710	15.01		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Put			718.62000	0.71862	716,540	15.01		0.00	0	40
R2040 On 04/08/2022 Bond Future	11.03	Call			3,866.58000	3.86658	3,844,270	12.80		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			2,509.82000	2.50982	2,511,660	12.80		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			2,589.13000	2.58913	2,591,830	12.44		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			5,202.43000	5.20243	5,180,560	12.45		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			2,566.48000	2.56648	2,569,120	12.45		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			5,244.03000	5.24403	5,222,110	12.47		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			2,544.01000	2.54401	2,546,600	12.47		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			5,160.94000	5.16094	5,139,130	12.44		0.00	0	
Total R2040 Option										0.00	0	6,90
Total For R2040										5,514,562.05	62	120,80

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	03/02/2022	Bond Future			10.55294	84.88639	10.53473	85.02150		13.42	331,056,921.00	3,900	25,61
R2044	On	05/05/2022	Bond Future			10.71364	85.93453	10.69460	86.07234		13.09	336,519,619.48	3,916	45,70
R2044	On	04/08/2022	Bond Future			10.87708	82.68788	10.85726	82.82771		13.13	0.00	0	17,04
R2044	On	03/11/2022	Bond Future			11.03636	83.74992	11.01579	83.89160		12.67	0.00	0	
Total R2044 Future												667,576,540.48	7,816	88,38
R2044	On	03/02/2022	Bond Future	11.59	Call			7,277.40000	7.27740	7,142,220	17.45	0.00	0	
R2044	On	03/02/2022	Bond Future	11.59	Put			0.14000	0.00014	0,070	17.45	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Call			7,341.29000	7.34129	7,206,110	17.47	0.00	0	
R2044	On	03/02/2022	Bond Future	11.60	Put			0.13000	0.00013	0,060	17.47	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Call			7,405.08000	7.40508	7,269,910	17.50	0.00	0	
R2044	On	03/02/2022	Bond Future	11.61	Put			0.11000	0.00011	0,050	17.50	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put			348.43000	0.34843	356,400	15.44	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call			8,498.39000	8.49839	8,368,410	15.46	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put			342.90000	0.34290	350,730	15.46	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call			8,553.87000	8.55387	8,423,730	15.48	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put			337.39000	0.33739	345,060	15.48	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Call			8,442.84000	8.44284	8,313,000	15.44	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call			3,957.94000	3.95794	3,866,860	13.23	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put			2,408.76000	2.40876	2,457,510	13.23	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call			3,999.12000	3.99912	3,907,580	13.24	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put			2,381.52000	2.38152	2,429,810	13.24	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call			4,040.47000	4.04047	3,948,470	13.25	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put			2,354.55000	2.35455	2,402,380	13.25	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put			2,640.83000	2.64083	2,687,280	13.12	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call			5,263.31000	5.26331	5,167,730	13.14	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put			2,617.38000	2.61738	2,663,480	13.14	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call			5,179.34000	5.17934	5,084,460	13.11	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put			2,664.20000	2.66420	2,711,000	13.11	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call			5,221.41000	5.22141	5,126,180	13.12	0.00	0	
Total R2044 Option												0.00	0	
Total For R2044												667,576,540.48	7,816	88,38
R2048	On	03/02/2022	Bond Future			10.49752	88.39123	10.47925	88.53166		13.20	220,978,075.00	2,500	125,58
R2048	On	05/05/2022	Bond Future			10.65014	85.04583	10.63104	85.18905		13.54	212,614,575.00	2,500	123,72
R2048	On	04/08/2022	Bond Future			10.80580	86.13091	10.78591	86.27631		12.91	0.00	0	6,07
R2048	On	03/11/2022	Bond Future			10.95865	82.84010	10.93801	82.98737		13.11	0.00	0	
Total R2048 Future												433,592,650.00	5,000	255,32
R2048	On	03/02/2022	Bond Future	10.20	Put			2,264.01000	2.26401	2,378,940	12.26	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Call			7,069.43000	7.06943	6,928,870	17.04	0.00	0	
R2048	On	03/02/2022	Bond Future	11.47	Put			0.27000	0.00027	0,140	17.04	0.00	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			7,135.44000	7.13544	6,994,880	17.07		0.00	0	
R2048 On 03/02/2022 Bond Future	11.48	Put			0.25000	0.00025	0,120	17.07		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Call			7,201.33000	7.20133	7,060,790	17.10		0.00	0	
R2048 On 03/02/2022 Bond Future	11.49	Put			0.22000	0.00022	0,110	17.10		0.00	0	
R2048 On 03/02/2022 Bond Future	10.70	Call			1,849.22000	1.84922	1,702,820	14.08		0.00	0	
R2048 On 03/02/2022 Bond Future	10.70	Put			179.02000	0.17902	173,050	14.08		0.00	0	
R2048 On 03/02/2022 Bond Future	10.90	Call			3,178.00000	3.17800	3,031,430	15.07		0.00	0	90
R2048 On 03/02/2022 Bond Future	10.90	Put			43.43000	0.04343	37,290	15.07		0.00	0	
R2048 On 03/02/2022 Bond Future	11.00	Call			3,870.47000	3.87047	3,725,900	15.58		0.00	0	1,40
R2048 On 03/02/2022 Bond Future	11.00	Put			20.55000	0.02055	16,410	15.58		0.00	0	
R2048 On 03/02/2022 Bond Future	10.30	Call			182.24000	0.18224	129,010	12.50		0.00	0	1,30
R2048 On 03/02/2022 Bond Future	10.30	Put			1,581.76000	1.58176	1,668,960	12.50		0.00	0	
R2048 On 03/02/2022 Bond Future	10.40	Call			411.18000	0.41118	323,450	12.85		0.00	0	10
R2048 On 03/02/2022 Bond Future	10.40	Put			1,025.06000	1.02506	1,077,760	12.85		0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Call			772.24000	0.77224	654,090	13.20		0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Call			0.15000	0.00015	0,040	12.09		0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Put			5,521.24000	5.52124	5,661,560	12.09		0.00	0	
R2048 On 03/02/2022 Bond Future	10.00	Call			4.56000	0.00456	1,900	12.00		0.00	0	
R2048 On 03/02/2022 Bond Future	10.00	Put			3,837.31000	3.83731	3,975,080	12.00		0.00	0	
R2048 On 03/02/2022 Bond Future	10.20	Call			66.30000	0.06630	40,800	12.26		0.00	0	90
R2048 On 03/02/2022 Bond Future	10.50	Put			612.78000	0.61278	635,060	13.20		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			363.33000	0.36333	372,020	15.80		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Call			8,349.47000	8.34947	8,215,270	15.76		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			375.42000	0.37542	384,440	15.76		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			8,406.29000	8.40629	8,271,920	15.78		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			369.33000	0.36933	378,180	15.78		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			8,463.12000	8.46312	8,328,590	15.80		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			4,076.20000	4.07620	3,981,960	13.20		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			2,534.23000	2.53423	2,585,390	13.20		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			3,992.16000	3.99216	3,898,890	13.18		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			2,592.11000	2.59211	2,644,240	13.18		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			4,034.21000	4.03421	3,940,450	13.19		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			2,563.15000	2.56315	2,614,790	13.19		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			2,689.89000	2.68989	2,738,440	13.45		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			5,317.92000	5.31792	5,218,830	13.47		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			2,665.66000	2.66566	2,713,840	13.47		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			5,231.48000	5.23148	5,133,150	13.44		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			2,714.32000	2.71432	2,763,260	13.44		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			5,274.65000	5.27465	5,175,930	13.45		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total R2048 Option												0.00	0	4,60
Total For R2048												433,592,650.00	5,000	259,92
R209	On	03/02/2022	Bond Future			10.21328	72.91660	10.21016	72.93471		12.27	0.00	0	5,4
R209	On	05/05/2022	Bond Future			10.37344	70.67475	10.37007	70.69387		12.52	2,332,266.75	33	18,7
R209	On	04/08/2022	Bond Future			10.53181	71.60833	10.52828	71.62791		11.95	0.00	0	1,5
R209	On	03/11/2022	Bond Future			10.69598	69.38560	10.69231	69.40550		12.06	0.00	0	
Total R209 Future												2,332,266.75	33	25,73
R209	On	03/02/2022	Bond Future	11.04	Put			0.72000	0.00072	0,340	14.92	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Call			4,491.16000	4.49116	4,472,590	14.88	0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			0.89000	0.00089	0,430	14.88	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			4,543.95000	4.54395	4,525,420	14.90	0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			0.80000	0.00080	0,380	14.90	0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			4,596.70000	4.59670	4,578,210	14.92	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put			317.21000	0.31721	314,200	14.29	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call			458.91000	0.45891	449,150	11.24	0.00	0	8,5
R209	On	05/05/2022	Bond Future	9.75	Put			4,104.82000	4.10482	4,114,180	11.24	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Call			1,476.62000	1.47662	1,459,000	12.19	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call			6,040.77000	6.04077	6,018,610	14.27	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Put			2,162.61000	2.16261	2,164,110	12.19	0.00	0	9,0
R209	On	05/05/2022	Bond Future	10.75	Call			3,101.21000	3.10121	3,079,600	12.85	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put			991.14000	0.99114	988,650	12.85	0.00	0	3,0
R209	On	05/05/2022	Bond Future	11.44	Put			322.40000	0.32240	319,360	14.27	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call			6,085.85000	6.08585	6,063,720	14.29	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call			8,571.25000	8.57125	8,550,140	15.27	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put			122.40000	0.12240	120,410	15.27	0.00	0	12,0
R209	On	05/05/2022	Bond Future	11.43	Call			5,995.79000	5.99579	5,973,620	14.25	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put			327.74000	0.32774	324,690	14.25	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			2,309.52000	2.30952	2,312,040	12.04	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call			2,591.18000	2.59118	2,574,260	12.02	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			2,360.25000	2.36025	2,362,910	12.02	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			2,620.79000	2.62079	2,603,800	12.03	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			2,334.67000	2.33467	2,337,260	12.03	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			2,650.76000	2.65076	2,633,700	12.04	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			3,939.97000	3.93997	3,922,600	12.33	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			2,142.51000	2.14251	2,145,040	12.33	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call			3,874.07000	3.87407	3,856,800	12.30	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			2,181.22000	2.18122	2,183,850	12.30	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call			3,906.97000	3.90697	3,889,650	12.32	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			2,161.79000	2.16179	2,164,370	12.32	0.00	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 R209 Option												0.00	0	32,62	
Total For R209												2,332,266.75	33	58,36	
R210	On	03/02/2022	Bond Future			213.55620	213.55620	213.78684	213.78684				0.00	0	1,12
R210	On	05/05/2022	Bond Future			213.37389	213.37389	213.60985	213.60985				0.00	0	1,03
R210	On	04/08/2022	Bond Future			216.24345	216.24345	216.48327	216.48327				0.00	0	26
R210	On	03/11/2022	Bond Future			216.14887	216.14887	216.39115	216.39115				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			9.60015	87.60743	9.61738	87.51535		9.39		0.00	0	19,48
R213	On	05/05/2022	Bond Future			9.78545	85.13720	9.80323	85.04496		9.62	5,533,918.00		65	11,12
R213	On	04/08/2022	Bond Future			9.97653	86.22611	9.99506	86.13290		9.13		0.00	0	
R213	On	03/11/2022	Bond Future			10.16903	83.81811	10.18836	83.72379		9.20		0.00	0	
Total R213 Future												5,533,918.00	65	30,57	
R213	On	03/02/2022	Bond Future	8.63	Call			0.00000	0.00000	0,000	8.46		0.00	0	20
R213	On	03/02/2022	Bond Future	8.63	Put			5,491.36000	5.49136	5,399,280	8.46		0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Call			0.01000	0.00001	0,000	8.48		0.00	0	10
R213	On	03/02/2022	Bond Future	10.60	Call			5,044.07000	5.04407	5,136,090	11.44		0.00	0	
R213	On	03/02/2022	Bond Future	10.60	Put			0.08000	0.00008	0,020	11.44		0.00	0	43
R213	On	03/02/2022	Bond Future	10.67	Call			5,388.29000	5.38829	5,480,340	11.57		0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Call			2,793.05000	2.79305	2,880,580	10.52		0.00	0	
R213	On	03/02/2022	Bond Future	10.15	Put			9.25000	0.00925	4,700	10.52		0.00	0	20
R213	On	03/02/2022	Bond Future	10.17	Call			2,893.78000	2.89378	2,981,940	10.58		0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Put			2,548.58000	2.54858	2,455,470	8.51		0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Call			3,296.99000	3.29699	3,386,980	10.82		0.00	0	
R213	On	03/02/2022	Bond Future	10.25	Put			3.80000	0.00380	1,710	10.82		0.00	0	10
R213	On	03/02/2022	Bond Future	9.97	Call			1,898.32000	1.89832	1,974,610	9.98		0.00	0	
R213	On	03/02/2022	Bond Future	9.97	Put			41.88000	0.04188	26,090	9.98		0.00	0	
R213	On	03/02/2022	Bond Future	9.98	Call			1,946.92000	1.94692	2,024,180	10.01		0.00	0	
R213	On	03/02/2022	Bond Future	10.67	Put			0.04000	0.00004	0,010	11.57		0.00	0	22
R213	On	03/02/2022	Bond Future	10.00	Call			2,044.72000	2.04472	2,123,780	10.06		0.00	0	
R213	On	03/02/2022	Bond Future	10.00	Put			32.78000	0.03278	19,760	10.06		0.00	0	43
R213	On	03/02/2022	Bond Future	9.58	Call			372.32000	0.37232	383,830	9.00		0.00	0	
R213	On	03/02/2022	Bond Future	9.58	Put			572.25000	0.57225	491,680	9.00		0.00	0	20
R213	On	03/02/2022	Bond Future	9.76	Call			954.49000	0.95449	999,230	9.42		0.00	0	
R213	On	03/02/2022	Bond Future	10.17	Put			7.77000	0.00777	3,850	10.58		0.00	0	22
R213	On	03/02/2022	Bond Future	9.96	Call			1,849.91000	1.84991	1,925,180	9.95		0.00	0	
R213	On	03/02/2022	Bond Future	9.96	Put			45.39000	0.04539	28,580	9.95		0.00	0	
R213	On	03/02/2022	Bond Future	8.80	Put			4,514.02000	4.51402	4,421,930	8.48		0.00	0	
R213	On	03/02/2022	Bond Future	9.15	Call			4.41000	0.00441	3,380	8.51		0.00	0	22

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	9.76	Put		197.23000	0.19723	149,890	9.42	0.00	0	10
R213	On	03/02/2022	Bond Future	9.98	Put		38.61000	0.03861	23,790	10.01	0.00	0	
R213	On	03/02/2022	Bond Future	9.22	Call		11.39000	0.01139	9,490	8.52	0.00	0	4
R213	On	03/02/2022	Bond Future	9.22	Put		2,168.31000	2.16831	2,074,330	8.52	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		4,660.34000	4.66034	4,730,480	10.76	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		463.31000	0.46331	441,210	10.76	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		4,701.36000	4.70136	4,771,760	10.77	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		455.84000	0.45584	434,000	10.77	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Call		4,619.39000	4.61939	4,689,260	10.74	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		470.90000	0.47090	448,530	10.74	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		2,552.71000	2.55271	2,497,890	9.05	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		1,996.22000	1.99622	2,034,940	9.06	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		2,526.45000	2.52645	2,471,960	9.06	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		2,020.82000	2.02082	2,059,870	9.06	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		2,500.40000	2.50040	2,446,240	9.06	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,971.78000	1.97178	2,010,170	9.05	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,227.50000	2.22750	2,183,000	9.30	0.00	0	
R213	On	03/11/2022	Bond Future	9.13	Call		721.03000	0.72103	737,970	8.46	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		6,093.86000	6.09386	6,016,480	8.46	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		2,179.97000	2.17997	2,218,420	9.03	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		3,203.95000	3.20395	3,148,080	9.03	0.00	0	20
R213	On	03/11/2022	Bond Future	10.37	Call		3,167.72000	3.16772	3,216,750	9.28	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		3,195.26000	3.19526	3,244,550	9.29	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,267.55000	2.26755	2,222,520	9.29	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		3,223.20000	3.22320	3,272,760	9.30	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		2,247.45000	2.24745	2,202,690	9.30	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		3,251.26000	3.25126	3,301,080	9.30	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		2,288.09000	2.28809	2,242,800	9.28	0.00	0	20
Total R213 Option											0.00	0	3,45
Total For R213											5,533,918.00	65	34,02
R214	On	03/02/2022	Bond Future			10.50266	70.19106	10.48942	70.27105	13.26	0.00	0	11,86
R214	On	05/05/2022	Bond Future			10.65716	67.76074	10.64332	67.84249	13.58	0.00	0	16,5
R214	On	04/08/2022	Bond Future			10.81456	68.62526	10.80017	68.70831	12.96	0.00	0	1,3
R214	On	03/11/2022	Bond Future			10.96925	66.24141	10.95435	66.32553	13.16	0.00	0	
Total R214 Future											0.00	0	29,71
R214	On	03/02/2022	Bond Future	11.39	Call		5,121.29000	5.12129	5,041,070	16.59	0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		0.47000	0.00047	0,240	16.59	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		5,174.63000	5.17463	5,094,430	16.61	0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		0.43000	0.00043	0,220	16.61	0.00	0	

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		5,227.90000	5.22790	5,147,710	16.64	0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Put		0.39000	0.00039	0,190	16.64	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		339.04000	0.33904	343,330	15.62	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		6,355.66000	6.35566	6,278,110	15.65	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		333.77000	0.33377	337,970	15.65	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		6,401.31000	6.40131	6,323,660	15.67	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		328.52000	0.32852	332,620	15.67	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		6,309.96000	6.30996	6,232,500	15.62	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		3,109.32000	3.10932	3,054,760	13.22	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		2,139.38000	2.13938	2,167,870	13.22	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		3,142.22000	3.14222	3,087,380	13.24	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		2,115.87000	2.11587	2,144,080	13.24	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		3,175.28000	3.17528	3,120,160	13.25	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		2,092.58000	2.09258	2,120,510	13.25	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		2,105.52000	2.10552	2,131,040	13.56	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		4,267.69000	4.26769	4,209,510	13.54	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		2,143.59000	2.14359	2,169,530	13.54	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		4,302.21000	4.30221	4,243,810	13.55	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		2,124.48000	2.12448	2,150,200	13.55	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		4,336.82000	4.33682	4,278,220	13.56	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	29,71
Total for Bond											2,651,821,043.61	29,305	1,515,67
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			822.28000	822.28000	822.61700	822.61700				0.00	0	4
GOVI On 05/05/2022 GOVI			832.43400	832.43400	832.78400	832.78400				0.00	0	96
GOVI On 04/08/2022 GOVI			843.30800	843.30800	843.66600	843.66600				0.00	0	
GOVI On 03/11/2022 GOVI			854.25400	854.25400	854.61600	854.61600				0.00	0	
Total GOVI Future										0.00	0	96
GOVI On 03/02/2022 GOVI	792.74	Call			298,770.00000	29.87700	295,400,000			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			298,670.00000	29.86700	295,300,000			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			298,570.00000	29.85700	295,200,000			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			445,540.00000	44.55400	442,040,000			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		445,440.00000	44.54400	441,940,000			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		445,340.00000	44.53400	441,840,000			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		243,860.00000	24.38600	240,280,000			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		244,060.00000	24.40600	240,480,000			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		243,960.00000	24.39600	240,380,000			0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call		341,860.00000	34.18600	338,240,000			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		342,060.00000	34.20600	338,440,000			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		341,960.00000	34.19600	338,340,000			0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put		0.00000	0.00000	0,000			0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	98
Total for GOVI												0.00	0	98
AL37	On	03/02/2022	Index Future			815.99800	815.99800	816.54400	816.54400			0.00	0	
AL37	On	05/05/2022	Index Future			826.07400	826.07400	826.63600	826.63600			0.00	0	
AL37	On	04/08/2022	Index Future			836.86500	836.86500	837.43700	837.43700			0.00	0	
AL37	On	03/11/2022	Index Future			847.72800	847.72800	848.30700	848.30700			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/02/2022	Index Future			936.07400	936.07400	935.58100	935.58100			0.00	0	
AL7T	On	05/05/2022	Index Future			947.63300	947.63300	947.14400	947.14400			0.00	0	
AL7T	On	04/08/2022	Index Future			960.01200	960.01200	959.51900	959.51900			0.00	0	
AL7T	On	03/11/2022	Index Future			972.47200	972.47200	971.97400	971.97400			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/02/2022	Index Future			833.38300	833.38300	833.74000	833.74000			0.00	0	9
ALBI	On	05/05/2022	Index Future			843.67400	843.67400	844.04500	844.04500			0.00	0	1
ALBI	On	04/08/2022	Index Future			854.69500	854.69500	855.07300	855.07300			0.00	0	9
ALBI	On	03/11/2022	Index Future			865.78800	865.78800	866.17200	866.17200			0.00	0	
Total ALBI Future												0.00	0	30
Total For ALBI												0.00	0	30
IGOV	On	03/02/2022	Index Future			305.71000	305.71000	305.43000	305.43000			42,799,400.00	14	

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			309.56100	309.56100	309.28100	309.28100			43,338,540.00	14	45
IGOV On 04/08/2022 Index Future			313.68000	313.68000	313.39700	313.39700			0.00	0	
IGOV On 03/11/2022 Index Future			317.82600	317.82600	317.53900	317.53900			0.00	0	
Total IGOV Future									86,137,940.00	28	45
Total For IGOV									86,137,940.00	28	45
Total for Index									86,137,940.00	28	80
JIBAR f On 16/02/2022 Jibar Future			4.12500	95.87500	4.17500	95.82500			0.00	0	
JIBAR f On 16/03/2022 Jibar Future			4.18500	95.81500	4.23500	95.76500			0.00	0	
JIBAR f On 20/04/2022 Jibar Future			4.47000	95.53000	4.59000	95.41000			0.00	0	
JIBAR f On 18/05/2022 Jibar Future			4.53000	95.47000	4.64000	95.36000			0.00	0	
JIBAR f On 15/06/2022 Jibar Future			4.81500	95.18500	4.98500	95.01500			0.00	0	
JIBAR f On 20/07/2022 Jibar Future			4.88000	95.12000	5.05000	94.95000			0.00	0	
JIBAR f On 21/09/2022 Jibar Future			5.23000	94.77000	5.46000	94.54000			0.00	0	
JIBAR f On 21/12/2022 Jibar Future			5.82500	94.17500	5.97500	94.02500			0.00	0	
JIBAR f On 15/03/2023 Jibar Future			6.24000	93.76000	6.32000	93.68000			0.00	0	
JIBAR f On 21/06/2023 Jibar Future			6.42500	93.57500	6.55500	93.44500			0.00	0	
JIBAR f On 20/09/2023 Jibar Future			6.64500	93.35500	6.73500	93.26500			0.00	0	
JIBAR f On 20/12/2023 Jibar Future			6.83000	93.17000	6.87000	93.13000			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 :									2,737,958,983.61	29,333	1,517,66
ABCPI3 On 07/12/2023 Spot Bond			2.81000	315.36209	2.76000	315.58878			0.00	0	
Total ABCPI3 SPOT									0.00	0	
Total For ABCPI3									0.00	0	
ABF001 On 13/09/2026 Spot Bond				100.74303		100.72927			0.00	0	
Total ABF001 SPOT									0.00	0	
Total For ABF001									0.00	0	
ABF003 On 18/07/2024 Spot Bond				100.89611		100.88081			0.00	0	
Total ABF003 SPOT									0.00	0	
Total For ABF003									0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.85808	9.65000	100.83196			0.00	0	
Total ABF004 SPOT									0.00	0	
Total For ABF004									0.00	0	
ABF005 On 30/06/2031 Spot Bond			10.85500	92.03387	10.86000	91.97986			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				101.03603		101.02026			0.00	0	
Total ABF007 SPOT									0.00	0	
Total For ABF007									0.00	0	
ABFN09 On 17/03/2026 Spot Bond				100.74236		100.72736			0.00	0	
Total ABFN09 SPOT									0.00	0	
Total For ABFN09									0.00	0	
ABFN14 On 14/05/2022 Spot Bond				101.26313		101.24958			0.00	0	
Total ABFN14 SPOT									0.00	0	
Total For ABFN14									0.00	0	
ABFN16 On 11/11/2022 Spot Bond				100.49753		101.82751			0.00	0	
Total ABFN16 SPOT									0.00	0	
Total For ABFN16									0.00	0	
ABFN18 On 26/09/2023 Spot Bond				101.61421		101.60018			0.00	0	
Total ABFN18 SPOT									0.00	0	
Total For ABFN18									0.00	0	
ABFN21 On 30/05/2022 Spot Bond				101.25645		101.24491			0.00	0	
Total ABFN21 SPOT									0.00	0	
Total For ABFN21									0.00	0	
ABFN22 On 30/05/2024 Spot Bond				102.60377		102.58858			0.00	0	
Total ABFN22 SPOT									0.00	0	
Total For ABFN22									0.00	0	
ABFN23 On 25/05/2027 Spot Bond				101.10619		101.09070			0.00	0	
Total ABFN23 SPOT									0.00	0	
Total For ABFN23									0.00	0	
ABFN25 On 17/10/2024 Spot Bond				101.80869		101.79359			0.00	0	
Total ABFN25 SPOT									0.00	0	
Total For ABFN25									0.00	0	
ABFN26 On 17/10/2029 Spot Bond				103.71638		103.70013			0.00	0	
Total ABFN26 SPOT									0.00	0	
Total For ABFN26									0.00	0	
ABFN28 On 29/08/2023 Spot Bond				101.44363		101.43058			0.00	0	
Total ABFN28 SPOT									0.00	0	
Total For ABFN28									0.00	0	
ABFN28 On 29/08/2025 Spot Bond				101.57501		101.56082			0.00	0	

Contract 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				102.51155		102.49669				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN31 On 15/11/2023 Spot Bond				101.68042		101.66690				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond				102.22673		102.21231				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN33 On 07/02/2022 Spot Bond				99.93663		99.92606				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN34 On 07/02/2024 Spot Bond				100.54023		100.52666				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond				99.78682		99.77299				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond				101.19276		101.17788				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 23/04/2022 Spot Bond				100.10801		100.09488				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN38 On 16/09/2022 Spot Bond				100.89450		100.88285				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN39 On 16/09/2024 Spot Bond				101.08771		101.07443				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN40 On 16/09/2026 Spot Bond				100.98024		100.96670				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				100.28935		100.27574				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond				100.24983		100.23696				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond				100.25662		100.24336				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond				100.26151		100.24797				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond				100.57392		100.56036				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond				100.88021		100.86821				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond				100.92253		100.90991				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond				100.67706		100.66436				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond				100.43320		100.42015				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond				100.53975		100.52598				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond				100.32496		100.31099				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond				103.18986		103.16878				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				100.95631		100.93856				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond				101.12491		101.10777				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond				101.96800		101.95104				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.27000	148.14456	7.29000	148.04726				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	32.65647	100.00000	32.58083				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.02000	153.73325	3.04000	153.61986				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.87000	204.41364	3.85000	204.60315				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.45000	231.01253	4.48000	230.31341				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.96000	104.09306	6.94000	104.09396				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.70500	112.39487	7.68500	112.45729				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.40000	103.27898	5.38000	103.26966				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.49000	105.39026	5.47000	105.38996				0.00	0	

Contract 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			7.39500	112.05457	7.37500	112.10090		14,790,000,000,000.00	2,000,000,000	2,000,000,000	
Total ABS16 SPOT								14,790,000,000,000.00	2,000,000,000	2,000,000,000	
Total For ABS16								14,790,000,000,000.00	2,000,000,000	2,000,000,000	
ABS17 On 11/11/2027 Spot Bond			7.97000	114.52613	7.95000	114.59953		0.00	0	0	
Total ABS17 SPOT								0.00	0	0	
Total For ABS17								0.00	0	0	
ABS18 On 26/09/2023 Spot Bond			5.93000	109.51267	5.91000	109.52728		0.00	0	0	
Total ABS18 SPOT								0.00	0	0	
Total For ABS18								0.00	0	0	
ABS7 On 11/09/2026 Spot Bond			7.79000	107.30857	7.77000	107.36398		45,493,600,000,000.00	5,840,000,000	5,840,000,000	
Total ABS7 SPOT								15,493,600,000,000.00	5,840,000,000	5,840,000,000	
Total For ABS7								15,493,600,000,000.00	5,840,000,000	5,840,000,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	14.30158	100.00000	14.26957		0.00	0	0	
Total ABS7/R186 SPOT								0.00	0	0	
Total For ABS7/R186								0.00	0	0	
ABSI2 On 07/12/2023 Spot Bond			2.13000	319.13346	2.08000	319.36977		0.00	0	0	
Total ABSI2 SPOT								0.00	0	0	
Total For ABSI2								0.00	0	0	
ABSI4 On 31/01/2022 Spot Bond			1.35500	175.43235	1.35500	175.42505		0.00	0	0	
Total ABSI4 SPOT								0.00	0	0	
Total For ABSI4								0.00	0	0	
ABX01 On 10/07/2024 Spot Bond			10.58000	101.38486	10.56000	101.39831		0.00	0	0	
Total ABX01 SPOT								0.00	0	0	
Total For ABX01								0.00	0	0	
ACL097 On 20/12/2025 Spot Bond				100.77515		100.75824		0.00	0	0	
Total ACL097 SPOT								0.00	0	0	
Total For ACL097								0.00	0	0	
ACL098 On 20/12/2025 Spot Bond				100.75182		100.73546		0.00	0	0	
Total ACL098 SPOT								0.00	0	0	
Total For ACL098								0.00	0	0	
ACL185 On 20/09/2022 Spot Bond				100.52017		100.50384		0.00	0	0	
Total ACL185 SPOT								0.00	0	0	
Total For ACL185								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL193 On 20/09/2022 Spot Bond				100.74977		100.73346				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond				100.74977		100.73346				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond				100.76965		100.75288				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond				100.76965		100.75288				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond				170.83635		168.71901				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond				173.88297		171.70603				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond				100.71241		100.69698				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond				101.61487		101.60097				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond				101.17301		101.15928				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond				101.41329		101.39918				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond				102.30630		102.29023				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond				101.53474		101.51826				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 Intere
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond				101.96140		101.94510				0.00	0	400,000,00
Total AGL03 SPOT										0.00	0	400,000,00
Total For AGL03										0.00	0	400,000,00
AGT01 On 10/10/2023 Spot Bond				104.22396		104.20318				0.00	0	1,000,000,00
Total AGT01 SPOT										0.00	0	1,000,000,00
Total For AGT01										0.00	0	1,000,000,00
AGT02 On 28/11/2024 Spot Bond				105.58995		105.56588				0.00	0	500,000,00
Total AGT02 SPOT										0.00	0	500,000,00
Total For AGT02										0.00	0	500,000,00
AGT03 On 05/06/2025 Spot Bond				104.16656		104.14360				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond				103.53944		103.56389				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond				100.20711		100.19313				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond				100.21453		100.20000				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.00500	99.27866	7.98500	99.33058				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond				100.22587		100.21053				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond				100.26362		100.24558				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond				100.31070		100.28928				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond				100.18056		100.16848				0.00	0	

Contract 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				101.08516		101.07053				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			6.65000	109.05709	6.63000	109.06778				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond				101.01725		101.00359				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond				101.14335		101.12790				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond				101.22094		101.20438				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond				102.04821		102.02412				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond				101.17211		101.15882				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond				101.55026		101.53546				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond				101.14327		101.12781				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond				101.22083		101.20427				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond				101.76331		101.73900				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				101.22111		101.20667				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond				101.06569		101.05133				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond				101.18204		101.16604				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond				101.15296		101.13736				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond				101.25960		101.24248				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond				101.22276		101.20617				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond				101.91814		101.89160				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond				101.82137		101.79622				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.73000	107.58147	7.71000	107.58320				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.15000	103.90043	8.13000	103.91978				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.66500	93.01752	11.68000	92.91450				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.90000	183.75046	5.88000	183.90438				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				101.03934		101.02312				0.00	0	40,000,00
Total APF06 SPOT										0.00	0	40,000,00
Total For APF06										0.00	0	40,000,00
APF07 On 25/06/2023 Spot Bond				100.58013		100.56474				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond				100.12827		100.11262				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond				100.80473		100.78973				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond				100.83433		100.81510				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond				101.28039		101.26253				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond				99.88776		99.86904				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.80000	245.63128	4.83000	244.91635				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.30000	213.33792	5.33000	212.69681				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13 On 31/01/2022 Spot Bond			2.33000	175.42767	2.33000	175.42505				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14 On 31/01/2022 Spot Bond			2.37500	175.42746	2.37500	175.42505				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.74000	194.80914	4.72000	194.98367				0.00	0	

Contract 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				100.83043		100.81223				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond				100.55942		100.54360				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.84000	113.02986	4.85000	112.86325				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond				100.65281		100.63877				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond				100.66240		100.64814				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond				100.72638		100.71054				0.00	0	249,000,00
Total ASN204 SPOT										0.00	0	249,000,00
Total For ASN204										0.00	0	249,000,00
ASN20 On 24/08/2025 Spot Bond				105.50419		105.47995				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond				101.00670		100.99135				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond				100.82810		100.80996				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond				100.65485		100.64068				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond				101.20238		101.18696				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				101.16660		101.15081				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond				101.13948		101.12408				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond				100.84323		100.82745				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond				100.57246		100.55728				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond				100.70539		100.69013				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond				101.07022		101.05048				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			4.53500	107.02866	4.53500	107.00705				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			4.97500	100.74374	4.97400	100.73170				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond				100.66888		100.65447				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond				100.76143		100.74485				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond				99.87492		99.85928				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond				100.02288		100.00854				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			4.95000	111.47105	4.96000	111.30678				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond				100.71704		100.70150				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond				100.65275		100.63872				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond				100.69450		100.67924				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond				100.68782		100.67297				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond				100.68782		100.67297				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond				101.01843		101.00320				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond				100.82214		100.80413				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond				100.67493		100.66037				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond				100.69947		100.68434				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond				100.17517		100.15985				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond				100.76798		100.75312				0.00	0	

Contract 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				100.76798		100.75312				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2022 Spot Bond				101.20251		101.18576				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond				100.68077		100.66608				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2022 Spot Bond				101.04628		101.03220				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond				100.72474		100.71013				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond				100.67610		100.66151				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond				100.79290		100.77558				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2022 Spot Bond				100.88340		100.86892				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2020 Spot Bond				100.01567						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				104.01043		103.99038				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond				100.60615		100.59253				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				100.62497		100.61089				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 01/07/2023 Spot Bond				100.83184		100.81315				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45 On 20/03/2023 Spot Bond				101.35489		101.33795				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45 On 21/12/2026 Spot Bond				104.20999		104.19222				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond				100.21776		100.20405				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond				100.21979		100.20595				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 31/01/2022 Spot Bond			9.39500	100.02537	9.39500	100.00000				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			10.90500	104.62066	10.90500	104.58998				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond				100.01320		100.00004				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond				100.01561		100.00008				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond				100.68099		100.66592				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond				100.97325		100.95503				0.00	0	

Contract 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	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond				112.17200		113.24400				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	104.50459	10.63000	104.47468				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond				100.67871		100.66369				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond				100.69029		100.67735				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond				100.69029		100.67735				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN500 On 28/09/2025 Spot Bond				100.66162		100.64702				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			9.40000	99.48174	9.38000	99.53293				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			8.58000	99.35948	8.56000	99.41436				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			9.13000	97.96732	9.11000	98.01939				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.13000	97.96732	9.11000	98.01939				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 31/07/2022 Spot Bond			9.10000	100.05965	9.10000	100.03578				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	100.02971	11.05000	100.00000				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	100.02959	11.00000	100.00000				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.02828	10.50000	100.00000				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	100.02828	10.50000	100.00000				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond				100.51833		100.50160				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond				100.01482		99.99983				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond				101.47956		101.46144				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	100.02854	10.60000	100.00000				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	100.02819	10.47000	100.00000				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	100.02840	10.55000	100.00000				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond				99.95435		99.93915				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond				100.13291		100.11667				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				100.93469		100.91928				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond				100.38097		100.36493				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond				100.65278		100.63875				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond				100.71939		100.70456				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond				101.37753		101.35983				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 14/03/2022 Spot Bond				100.94726		100.92938				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN58: On 18/03/2024 Spot Bond				101.81530		101.77603				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2022 Spot Bond			9.22000	100.02490	9.22000	100.00000				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond				100.33150		100.31749				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond				100.24008		100.22487				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond				100.11315		100.09967				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond				100.12564		100.11032				0.00	0	

Contract 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				101.26811		101.24919				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602: On 31/01/2030 Spot Bond				98.54728		98.53283				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN607: On 31/01/2030 Spot Bond				100.01808		99.99972				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610: On 31/03/2022 Spot Bond				100.66743		100.64805				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611: On 06/05/2024 Spot Bond				99.88657		99.86785				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN613: On 21/12/2026 Spot Bond				100.71193		100.69612				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN614: On 28/02/2024 Spot Bond				101.44384		101.42391				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN617: On 11/05/2023 Spot Bond				99.80001		101.64187				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN619: On 21/12/2026 Spot Bond				100.67428		100.65937				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN624: On 28/02/2024 Spot Bond				101.30887		101.28899				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN627: On 02/04/2026 Spot Bond				99.99943		99.98398				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				100.78128		100.76423				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond				100.85799		100.83914				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond				101.06983		101.05205				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond				99.94256		99.92344				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond				100.91331		100.89612				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond				100.34779		100.33313				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond				100.62281		100.60441				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 11/02/2022 Spot Bond				99.86981		100.98567				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66: On 27/02/2023 Spot Bond				101.06952		101.05374				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond				101.29843		101.28149				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond				100.50181		100.48565				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond				100.58098		100.56502				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				100.82185		100.80385				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond				100.85683		100.83800				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond				103.31518		103.29415				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond				101.18912		101.16077				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond				100.60499		100.58712				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond				100.01459		99.99980				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond				100.01738		100.00002				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond				100.38955		100.37469				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond				100.01802		100.00000				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond				100.74019		100.72410				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond				100.74602		100.72980				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond				100.66444		100.65013				0.00	0	140,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN703 SPOT										0.00	0	140,000,00
Total For ASN703										0.00	0	140,000,00
ASN70: On 09/11/2026 Spot Bond				99.87129		99.85522				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond				99.71516		99.69421				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond				101.39931		101.38099				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond				100.63147		100.61280				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond				101.06740		101.04622				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond				100.42404		100.41233				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond				100.47241		100.45923				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond				100.85210		100.83614				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond				100.23543		100.22118				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond				100.99219		100.97579				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond				100.01676		100.00002				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				101.18996		101.17198				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73(On 31/03/2026 Spot Bond				100.62907		100.61048				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74(On 18/02/2022 Spot Bond				100.99308		100.97984				0.00	0	
Total ASN740 SPOT										0.00	0	
Total For ASN740										0.00	0	
ASN74(On 22/02/2022 Spot Bond				101.01370		101.00000				0.00	0	
Total ASN741 SPOT										0.00	0	
Total For ASN741										0.00	0	
ASN74(On 20/06/2026 Spot Bond				100.71100		100.69560				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74(On 20/06/2026 Spot Bond				100.72268		100.70700				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74(On 25/11/2024 Spot Bond				101.70488		101.68010				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74(On 31/10/2026 Spot Bond				100.01556		99.99976				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75(On 28/02/2022 Spot Bond				100.91773		100.90316				0.00	0	
Total ASN754 SPOT										0.00	0	
Total For ASN754										0.00	0	
ASN75(On 28/02/2022 Spot Bond				100.89529		100.88108				0.00	0	
Total ASN755 SPOT										0.00	0	
Total For ASN755										0.00	0	
ASN75(On 28/02/2022 Spot Bond				100.92636		100.91165				0.00	0	
Total ASN757 SPOT										0.00	0	
Total For ASN757										0.00	0	
ASN75(On 31/05/2022 Spot Bond				100.92810		100.91371				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				100.88618		100.87188				0.00	0	
Total ASN759 SPOT										0.00	0	
Total For ASN759										0.00	0	
ASN76: On 01/03/2022 Spot Bond				100.90316		100.88859				0.00	0	
Total ASN760 SPOT										0.00	0	
Total For ASN760										0.00	0	
ASN76: On 10/03/2022 Spot Bond				100.73576		100.72187				0.00	0	
Total ASN761 SPOT										0.00	0	
Total For ASN761										0.00	0	
ASN76: On 17/03/2022 Spot Bond				100.67841		100.66366				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN76: On 22/03/2022 Spot Bond				100.61596		100.60130				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN76: On 21/12/2026 Spot Bond				100.89652		100.87598				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond				100.84579		100.82648				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77: On 22/03/2022 Spot Bond				100.63092		100.61590				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN77: On 29/03/2022 Spot Bond				100.51540		100.50024				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN77: On 05/04/2022 Spot Bond				100.36927		100.35559				0.00	0	
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN77: On 11/04/2022 Spot Bond				100.34877		100.33482				0.00	0	
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN78: On 11/04/2022 Spot Bond				100.31113		100.29699				0.00	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 ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN78 On 11/04/2022 Spot Bond				100.30089		100.28721				0.00	0	
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
ASN78 On 13/04/2022 Spot Bond				100.27027		100.25604				0.00	0	
Total ASN782 SPOT										0.00	0	
Total For ASN782										0.00	0	
ASN78 On 21/12/2026 Spot Bond			8.83384	107.68770	8.81384	107.74336				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN78 On 19/04/2022 Spot Bond				100.18314		100.16905				0.00	0	7,000,000,00
Total ASN784 SPOT										0.00	0	7,000,000,00
Total For ASN784										0.00	0	7,000,000,00
ASN78 On 25/04/2022 Spot Bond				100.11270		100.09861				0.00	0	
Total ASN785 SPOT										0.00	0	
Total For ASN785										0.00	0	
ASN78 On 28/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	82,500,000,00
Total ASN787 SPOT										0.00	0	82,500,000,00
Total For ASN787										0.00	0	82,500,000,00
ASN78 On 28/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,000,00
Total ASN789 SPOT										0.00	0	100,000,000,00
Total For ASN789										0.00	0	100,000,000,00
ASN79 On 28/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	60,000,000,000	60,000,000,00	
Total ASN790 SPOT									10,000,000,000,000.00	60,000,000,000	60,000,000,00	
Total For ASN790									10,000,000,000,000.00	60,000,000,000	60,000,000,00	
BAW21 On 24/03/2022 Spot Bond			4.38000	104.01096	4.66000	103.95734			38,950,113,600,000.00	8,892,720,000	8,892,720,00	
Total BAW21 SPOT									38,950,113,600,000.00	8,892,720,000	8,892,720,00	
Total For BAW21									38,950,113,600,000.00	8,892,720,000	8,892,720,00	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.30510	9.30000	103.27912			0.00	0	0	
Total BAW21/R208 SPOT									0.00	0	0	
Total For BAW21/R208									0.00	0	0	
BAW22 On 07/12/2022 Spot Bond				101.74557		101.73273			0.00	0	0	
Total BAW22 SPOT									0.00	0	0	
Total For BAW22									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW28 On 06/06/2022 Spot Bond				101.04800		101.03363				0.00	800,000,000	200,000,000
Total BAW28 SPOT										0.00	800,000,000	200,000,000
Total For BAW28										0.00	800,000,000	200,000,000
BAW29 On 22/02/2023 Spot Bond				101.10436		101.08948				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond				100.47433		100.46109				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.73000	100.94861	6.71000	100.96169				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond				101.40678		101.39210				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond				100.99606		100.98467				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond				101.46313		101.44848				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond				101.13839		101.11906				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond				100.73743		100.71546				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.85000	103.51938	8.83000	103.51646				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.19000	107.33529	11.17000	107.36974				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond				100.67343		100.65339				0.00	0	
Total BAYA73 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 BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond				99.59616		99.58338				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond				100.64518		100.62695				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond				100.64551		100.62727				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond				100.65096		100.63348				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond				100.92241		100.90001				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond				101.57888		101.55753				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond				100.72757		100.71035				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond				100.78082		100.75748				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond				100.75852		100.73586				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond				100.93222		100.90896				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond				100.73660		100.71461				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond				100.77991		100.75657				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond				100.81379		100.79193				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond				100.97272		100.94934				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond				100.93235		100.90966				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond				100.85373		100.84141				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond				100.94990		100.92717				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond				100.71592		100.69462				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond				100.73716		100.71517				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond				100.71554		100.69423				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond				100.88789		100.86114				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond				101.24933		101.22277				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond				100.90977		100.88232				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB17 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	
BAYB18 On 30/09/2022 Spot Bond				100.88864		100.86191				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond				101.23010		101.20464				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond				100.93198		100.90387				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond				100.88822		100.86146				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.13500	102.27291	8.11500	102.34660				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond				99.89494		99.87742				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond				101.38629		101.37212				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond				100.92009		100.90438				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond				101.21329		101.19772				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond				100.89984		100.88138				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond				96.74362		96.71148				0.00	0	
Total BDX36 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 BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond				78.86362		78.82235				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.64000	107.24484	7.62000	107.23416				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond				101.23154		101.21193				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond				101.24229		101.22840				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond				101.44030		101.41985				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond				105.85317		105.83089				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond				101.62475		101.61022				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond				104.65600		104.63519				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond				103.57275		103.55711				0.00	0	1,000,000,00
Total BGT01 SPOT										0.00	0	1,000,000,00
Total For BGT01										0.00	0	1,000,000,00
BID08 On 30/06/2022 Spot Bond				101.08704		101.07617				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond				101.52209		101.50836				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.39000	107.38380	6.37000	107.39966				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond				100.77668		100.76438				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond				100.38463		100.37137				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond				100.22005		100.20767				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond				100.10316		100.08980				0.00	0	40,000,00
Total BID15 SPOT										0.00	0	40,000,00
Total For BID15										0.00	0	40,000,00
BNPP0 On 31/01/2024 Spot Bond				100.01717		99.99988				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond				100.36350		100.34635				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond				99.24200		99.25900				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond				96.92700		95.88600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond				67.58200		66.19100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond				53.76700		53.31100				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 18/02/2022 Spot Bond				100.90876		100.89619				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP1: On 27/03/2022 Spot Bond				100.45636		100.44437				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1: On 09/10/2023 Spot Bond				100.51619		100.50255				0.00	400,000,000	100,000,000
Total BPPF13 SPOT										0.00	400,000,000	100,000,000
Total For BPPF13										0.00	400,000,000	100,000,000
BPPF1: On 19/11/2022 Spot Bond				101.03929		101.02603				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond				100.81734		100.80365				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond				101.23817		101.22569				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond				100.37584		100.36090				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond				99.97057		99.95580				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond				100.46080		100.44686				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond				99.97267		99.95898				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond				99.97160		99.95736				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond				100.95704		100.94477				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond				101.11038		101.09702				0.00	0	
Total BPPF32 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 BPPF32									0.00	0	
BPPF3: On 03/11/2022 Spot Bond				99.97510		99.96262			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				100.55337		100.53823			0.00	0	
Total BWZJ24 SPOT									0.00	0	
Total For BWZJ24									0.00	0	
CBL29: On 30/04/2024 Spot Bond				98.78205		98.76837			0.00	0	
Total CBL29 SPOT									0.00	0	
Total For CBL29									0.00	0	
CBL30: On 02/11/2024 Spot Bond				100.01178		99.99864			0.00	0	
Total CBL30 SPOT									0.00	0	
Total For CBL30									0.00	0	
CCT01: On 23/06/2023 Spot Bond			7.71000	107.65331	7.69000	107.65808			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02: On 12/06/2024 Spot Bond			7.88000	109.50724	7.86000	109.52854			0.00	0	
Total CCT02 SPOT									0.00	0	
Total For CCT02									0.00	0	
CCT03: On 15/03/2025 Spot Bond			8.48000	111.47061	8.46000	111.50134			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04: On 17/07/2027 Spot Bond			9.90000	101.06215	9.88000	101.08472			0.00	0	
Total CCT04 SPOT									0.00	0	
Total For CCT04									0.00	0	
CGR42: On 03/08/2023 Spot Bond				99.95622		99.93418			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR43: On 08/02/2022 Spot Bond				99.85572		99.83511			0.00	0	
Total CGR43 SPOT									0.00	0	
Total For CGR43									0.00	0	
CGR46: On 28/02/2023 Spot Bond				101.37474		101.35413			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond				101.47041		101.44829				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond				100.17531		100.15380				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond				100.18589		100.16304				0.00	0	
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				100.45761		100.44016				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.50000	109.78881	7.48000	109.80676				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	114.79800	8.70700	114.79800				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond				99.87582		99.85508				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond				100.10313		100.03359				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN37 On 20/03/2024 Spot Bond				105.03772		105.01768				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.98000	103.08067	10.98000	103.05024				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 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	
CLN38 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	
CLN38 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	
CLN39 On 20/09/2022 Spot Bond				100.70537		100.69010				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond				101.25596		101.23984				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond				101.24530		101.22932				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2022 Spot Bond			2.30000	175.42781	2.30000	175.42505				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.72000	142.31473	5.74000	142.20055				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.16000	140.55079	6.18000	140.43655				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN46 On 13/03/2022 Spot Bond			6.85000	104.24048	6.83000	104.22339				0.00	0	
Total CLN464 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 CLN464										0.00	0	
CLN464 On 14/03/2022 Spot Bond				100.90411		100.88888				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN465 On 28/03/2022 Spot Bond				100.64469		100.62823				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond				100.66077		100.64616				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond				101.40933		101.39087				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.65000	101.30802	6.63000	101.29972				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond				100.65603		100.64155				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond				100.82109		100.80311				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond				101.11315		101.09668				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			7.05000	111.18624	7.03000	111.21364				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond				102.68727		102.66999				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN500 On 11/10/2022 Spot Bond				100.36218		100.34599				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond				100.38197		100.36483				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond				99.87957		99.86265				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond				100.48360		100.46882				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond				100.96096		100.94301				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond				100.62640		100.61050				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond				97.61867		97.60081				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	103.80277	9.96000	103.77490				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	102.55447	10.01000	102.52695				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond				101.19895		101.18209				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	100.84787	9.60000	100.82235				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond				100.81133		100.79620				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN522 On 27/02/2023 Spot Bond				101.01190		100.99702				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	103.66852	9.20000	103.64277				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond				100.68154		100.66622				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond				100.39087		100.32261				0.00	0	160,000,00
Total CLN526 SPOT										0.00	0	160,000,00
Total For CLN526										0.00	0	160,000,00
CLN527 On 21/02/2024 Spot Bond				102.27509		102.25843				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond				101.35618		101.33978				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond				100.81133		100.79620				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond				100.76387		100.74724				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond				100.23740		100.22125				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.36000	103.26244	9.34000	103.29546				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond				99.38229		99.36583				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond				100.11139		100.09609				0.00	0	
Total CLN537 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 CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond				100.28867		100.27021				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond				149.50000		149.00400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond				101.03575		101.02025				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond				101.18558		101.16763				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.83000	108.83923	8.81000	108.88945				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.88000	106.66652	8.86000	106.69611				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.97000	105.98761	8.95000	106.02640				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond				311.55152		312.64057				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				101.28975		101.27319				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond				101.24886		101.23342				0.00	0	250,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN557 SPOT										0.00	0	250,000,00
Total For CLN557										0.00	0	250,000,00
CLN557 On 24/11/2024 Spot Bond				101.13904		101.12325				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond				100.31902		100.29853				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				120.30600		119.32700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond				99.84044		101.30476				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	102.15006	10.19000	102.12202				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.83000	106.43967	8.81000	106.47910				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond				99.89055		99.87491				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond				101.05596		101.04174				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond				102.39509		102.37417				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond				100.94407		100.92850				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond				99.84989		101.22724				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN57 On 12/11/2025 Spot Bond			9.06000	105.09352	9.04000	105.13183				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond				101.31532		101.29904				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond				99.84908		101.23388				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond				100.78751		100.77225				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 20/06/2024 Spot Bond				100.83381		100.81553				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57 On 18/04/2026 Spot Bond				100.22773		100.21226				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond				100.50102		100.48489				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond				99.86155		99.84617				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond				100.97559		100.96105				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58 On 16/09/2025 Spot Bond				100.88989		100.87165				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2022 Spot Bond				100.20710		100.19311				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2022 Spot Bond				100.94975		100.93562				0.00	0	
Total CLN585 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 CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond				102.91262		102.89318				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond				100.87508		100.85960				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond				100.73047		100.71671				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond				100.70035		100.68523				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond				101.64717		101.62885				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond				102.46192		102.44304				0.00	0	251,000,00
Total CLN591 SPOT										0.00	0	251,000,00
Total For CLN591										0.00	0	251,000,00
CLN591 On 05/12/2026 Spot Bond			4.14000	117.27482	4.16000	117.18514				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond				101.12022		101.10470				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond				100.54791		100.53340				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond				101.12022		101.10470				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	101.72182	9.16000	101.69665				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond				100.47349		100.45831				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond				100.80000		100.78594				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond				100.70035		100.68523				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond				100.70035		100.68523				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 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	
CLN603 On 05/08/2024 Spot Bond			8.74500	99.90700	8.74500	99.88378				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond				99.91611		99.90209				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond				101.18252		101.16792				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond				101.75037		101.73048				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond				100.25219		100.23617				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond				101.13348		101.11819				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	102.38031	9.32000	102.35468				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN61 On 02/03/2028 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond				100.16177		100.14741				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond				101.57425		101.55460				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond				100.90613		100.89096				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond				101.09477		101.08003				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond				101.35126		101.33629				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond				100.51294		100.49985				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				102.04539		102.02826				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond				101.14453		101.12781				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond				101.05059		101.03620				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond				100.05672		100.04256				0.00	0	
Total CLN620 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 CLN620										0.00	0	
CLN62: On 28/10/2022 Spot Bond				100.05657		100.04247				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62: On 28/04/2022 Spot Bond				100.11051		100.09747				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN62: On 20/12/2024 Spot Bond				95.04600		95.04600				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62: On 25/01/2023 Spot Bond				100.11328		100.09771				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62: On 25/01/2023 Spot Bond			6.63000	102.38620	6.61000	102.38683				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62: On 19/08/2025 Spot Bond				101.36511		101.34726				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62: On 31/07/2034 Spot Bond				89.81982		89.79625				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62: On 31/07/2034 Spot Bond			11.84000	83.34544	11.83500	83.34719				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62: On 20/11/2022 Spot Bond				101.10854		101.09438				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63: On 19/08/2025 Spot Bond			9.53000	104.18694	9.51000	104.21968				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63: On 19/08/2025 Spot Bond				101.35905		101.34128				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63: On 21/11/2022 Spot Bond				101.11920		101.10483				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond				100.45606		100.43636				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond				101.33722		101.32245				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond				103.14272		103.12244				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond				101.08503		101.07040				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond				101.35299		101.33530				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond				101.33341		101.31670				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond				101.47421		101.45486				0.00	0	250,000,00
Total CLN640 SPOT										0.00	0	250,000,00
Total For CLN640										0.00	0	250,000,00
CLN640 On 17/10/2023 Spot Bond				100.22300		100.20894				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond				101.09085		101.07614				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond				100.68744		100.67263				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond				100.01538		100.00012				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN647 On 18/12/2024 Spot Bond				100.68861		100.67377				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond				101.50494		101.48717				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond				101.00114		100.98619				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond				101.35299		101.33530				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond				101.09011		101.07602				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond				101.35299		101.33530				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond				99.43900		99.43900				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond				100.85132		100.83263				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond				100.42210		100.40084				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond				101.31440		101.29839				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond				100.13900		100.13400				0.00	0	
Total CLN661 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 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				118.41300		117.92800				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66: On 20/12/2023 Spot Bond				143.19900		142.48000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66: On 27/02/2023 Spot Bond				101.29632		101.27985				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66: On 02/04/2026 Spot Bond				100.56392		100.54561				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66: On 19/08/2025 Spot Bond				101.61963		101.59828				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66: On 02/05/2023 Spot Bond				103.52472		103.50487				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN66: On 18/09/2024 Spot Bond				102.20555		102.18688				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67: On 27/02/2023 Spot Bond				101.08348		101.06748				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67: On 19/08/2025 Spot Bond				101.49441		101.47479				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67: On 09/03/2022 Spot Bond				100.85634		100.84152				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67: On 31/01/2025 Spot Bond			4.74397	118.91224	4.75548	118.84841				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.74397	118.91301	4.75548	118.84918				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 19/08/2025 Spot Bond				101.52471		101.50467				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond				101.60550		101.58434				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 21/12/2026 Spot Bond				100.68911		100.67385				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond				101.30125		101.28743				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond				101.55097		101.53056				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond				100.83745		100.82352				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond				100.65955		100.64500				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond				100.67782		100.66283				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond				101.52192		101.50596				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN686 On 21/12/2026 Spot Bond				100.80313		100.78513				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN688 On 21/06/2025 Spot Bond				100.80292		100.78492				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond				100.70623		100.69055				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond				100.56917		100.55544				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond				100.70637		100.69069				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond				101.59611		101.57502				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	88.02475	11.19500	87.99827				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	86.48649	11.45500	86.45989				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond				104.87165		104.85458				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond				100.91026		100.89677				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond				101.11918		101.10553				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	86.96099	10.86000	86.93573				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond				101.69661		101.68041				0.00	0	250,000,00
Total CLN704 SPOT										0.00	0	250,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN704										0.00	0	250,000,00
CLN704 On 31/08/2024 Spot Bond			11.10000	88.59715	11.10000	88.57072				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond				101.64588		101.62417				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond				100.78434		100.76975				0.00	0	250,000,00
Total CLN708 SPOT										0.00	0	250,000,00
Total For CLN708										0.00	0	250,000,00
CLN708 On 26/08/2025 Spot Bond				100.69011		100.67482				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	80.64916	11.19500	80.62489				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	80.89474	11.15500	80.87049				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond				100.71116		100.69781				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond				101.08267		101.06931				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond				100.69467		100.67927				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond				100.69467		100.67927				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond				100.69467		100.67927				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	79.67790	11.35500	79.65360				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond				100.70944		100.69636				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	78.66508	11.52500	78.64073				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	78.99063	11.47000	78.96629				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond				100.87221		100.85911				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	79.70799	11.35000	79.68368				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond				100.63878		100.62473				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond				100.63878		100.62473				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond				100.63878		100.62473				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond				100.65019		100.63586				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond				100.65019		100.63586				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond				100.65019		100.63586				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	

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 31/01/2024 Spot Bond			10.94000	82.23412	10.94000	82.20993				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73(On 31/01/2024 Spot Bond			10.77500	83.28458	10.77500	83.26043				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73(On 31/07/2024 Spot Bond			10.67500	83.93096	10.67500	83.90684				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
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				100.72306		100.70971				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN73(On 12/09/2022 Spot Bond				101.42625		101.40860				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN73(On 31/01/2022 Spot Bond			9.25000	93.06516	9.25000	93.04191				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN73(On 20/06/2023 Spot Bond				100.78139		100.76435				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN73(On 20/12/2023 Spot Bond				100.81636		100.79850				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN73(On 20/06/2026 Spot Bond				111.20900		110.68400				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN74(On 31/01/2022 Spot Bond			9.51000	91.69644	9.51000	91.67290				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74(On 19/08/2025 Spot Bond				101.33278		101.31537				0.00	0	
Total CLN741 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 CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond				100.65657		100.63710				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond				99.81156		99.79665				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond				98.25400		98.25400				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond				100.29534		100.27773				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond				101.24535		101.22649				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond				100.70631		100.69064				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond				100.01756		99.99974				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				100.77753		100.76308				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond				100.43905		100.42512				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	100.04890	7.40000	100.02933				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond				99.74695		99.73206				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	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 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	
CLN757 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	
CLN758 On 20/06/2026 Spot Bond				101.17098		101.14442				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond				101.13656		101.11082				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond				100.20934		100.18445				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 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	
CLN762 On 12/02/2025 Spot Bond				101.31459		101.30044				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond				100.11930		100.10517				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN765 On 31/07/2022 Spot Bond			9.57000	91.38424	9.57000	91.36065				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2022 Spot Bond			7.40000	100.04890	7.40000	100.02933				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	
CLN768 On 23/09/2026 Spot Bond				100.71837		100.70153				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond				100.70499		100.68736				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond				100.60189		101.14807				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.39000	83.35247	10.39000	83.32916				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2022 Spot Bond			10.88000	89.94449	10.88000	89.91818				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond				101.15313		101.13603				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond				100.01840		99.99986				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.91000	115.65700	6.91000	115.62618				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond				101.10418		101.08758				0.00	0	
Total CLN776 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 CLN776										0.00	0	
CLN776 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	
CLN777 On 31/08/2026 Spot Bond				101.34443		101.32397				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond				100.01506		99.99980				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond				100.01519		99.99980				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.65000	104.79180	10.65000	104.76225				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond				100.01766		99.99970				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond				100.01584		99.99977				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond				100.01613		99.99976				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond				100.60734		100.58944				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond				100.61492		100.60144				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond				100.60734		100.58944				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond				100.92402		100.90516				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond				100.79202		100.77316				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.13500	102.27291	8.11500	102.34660				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.95000	107.23061	7.93000	107.23367				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.10000	105.97450	10.08000	106.01748				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.94000	108.41231	6.92000	108.43669				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.48500	104.79465	7.46500	104.79586				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.89000	96.11573	11.87000	96.16700				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			10.48000	96.84119	10.46000	96.90242				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.85000	104.81392	9.83000	104.85565				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond				101.18673		101.16971				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond				100.01788		99.99991				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DNG10 On 31/01/2022 Spot Bond					0.00000	100.75612				0.00	0	
Total DNG104 SPOT										0.00	0	
Total For DNG104										0.00	0	
DSY01 On 21/11/2022 Spot Bond				101.06764		101.05326				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond				102.16325		102.14756				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.23000	105.02848	9.21000	105.05172				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond				101.50351		101.48840				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond				101.15305		101.13746				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.92000	107.40972	6.90000	107.41072				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	51.93741	100.00000	51.82308				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	51.93741	100.00000	51.82308				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.43000	108.60785	7.41000	108.62474				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	104.38769	9.69000	104.36085				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.38769	9.69000	104.36085				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.77000	96.72077	11.78500	96.62388				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	104.57293	10.10000	104.54492				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV29/R On 18/02/2029 Spot Bond			10.10000	104.57293	10.10000	104.54492				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22 On 28/03/2022 Spot Bond				100.59155		100.57859				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond				101.03759		101.02380				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond				100.21435		100.20064				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond				98.19055		98.17662				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond				98.59079		98.57718				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond				96.42466		96.41275				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond				99.02918		99.01489				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond				100.81589		100.79994				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB25 On 31/05/2024 Spot Bond				99.22785		99.21455				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond				101.32366		101.30923				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond				100.01323		100.00000				0.00	0	
Total DVFB27 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 DVFB27										0.00	0	
DVFB2: On 31/01/2025 Spot Bond				96.58687		96.57501				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2: On 31/01/2027 Spot Bond				100.01386		99.99985				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3: On 21/08/2023 Spot Bond				101.50749		101.49101				0.00	800,000,000	200,000,000
Total DVFB30 SPOT										0.00	800,000,000	200,000,000
Total For DVFB30										0.00	800,000,000	200,000,000
DVFB3: On 21/08/2025 Spot Bond				101.28867		101.27115				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2: On 15/12/2026 Spot Bond				100.86177		100.84485				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2: On 15/12/2028 Spot Bond				100.89429		100.87669				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.19000	104.26714	5.19000	104.25240				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.96000	109.61617	6.94000	109.63567				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.06000	113.11346	5.09000	112.80641				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.84000	100.25650	4.85000	100.11476				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	138.07727	2.25000	138.05787				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.09500	148.41436	4.07500	148.55354				0.00	0	1,650,000,000

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 EL28 SPOT										0.00	0	1,650,000,00
Total For EL28										0.00	0	1,650,000,00
EL29 On 19/11/2029 Spot Bond			4.02200	135.06277	4.00300	135.21856				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.06500	130.29568	4.04500	130.46771				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.75000	115.01107	4.78000	114.70555				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.81000	102.37301	4.82000	102.23472				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	138.07727	2.25000	138.05787				0.00	0	
Total EL36/12038 SPOT										0.00	0	
Total For EL36/12038										0.00	0	
ELN001 On 06/06/2024 Spot Bond				164.53131		163.00871				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond				161.88917		160.39099				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				125.38268		124.21981				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond				124.40777		123.25385				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN009 On 28/07/2025 Spot Bond				122.20866		121.07527				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond				113.56018		112.50685				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond				114.54164		113.47954				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond				109.78422		108.76530				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond				111.60324		110.56744				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond				92.31938		91.46159				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.56500	103.40449	9.54500	103.41787				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.48500	95.94325	11.50000	95.87757				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.53500	100.63673	11.55000	100.56466				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			9.63000	102.12770	9.61000	102.13482				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.63000	102.77183	9.61000	102.79516				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.51500	73.99885	11.52000	73.96779				0.00	0	
Total EMM07P 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 EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.82500	100.79067	10.83000	100.74588				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.51500	94.92764	11.52000	94.88388				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond				100.93504		100.91987				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond				100.84506		100.83099				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond				100.78379		100.76920				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond				100.76364		100.74947				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond				99.91443		99.90015				0.00	400,000,000	100,000,000
Total EPF020 SPOT										0.00	400,000,000	100,000,000
Total For EPF020										0.00	400,000,000	100,000,000
EPF021 On 02/09/2023 Spot Bond				101.00282		100.98734				0.00	800,000,000	200,000,000
Total EPF021 SPOT										0.00	800,000,000	200,000,000
Total For EPF021										0.00	800,000,000	200,000,000
EPF022 On 28/05/2024 Spot Bond				101.05212		101.03662				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond				100.89837		100.88334				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC48 On 12/03/2022 Spot Bond				100.75680		100.74277				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC50 On 10/11/2022 Spot Bond				99.87609		99.86234				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT00: On 03/06/2022 Spot Bond				100.89679		100.88283				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond				100.92128		100.90690				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond				100.22792		100.21353				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond				101.04639		101.03122				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond				100.01499		100.00014				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond				100.62824		100.61407				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond				100.33877		100.32452				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00: On 11/11/2022 Spot Bond				101.13562		101.12242				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01: On 12/11/2024 Spot Bond				101.13811		101.12405				0.00	400,000,000	100,000,000
Total EQT010 SPOT										0.00	400,000,000	100,000,000
Total For EQT010										0.00	400,000,000	100,000,000
ERS3B: On 17/05/2022 Spot Bond				101.12934		101.11450				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond				101.07735		101.06320				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	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
ERS3C On 17/05/2022 Spot Bond				101.21246		101.19651				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond				101.08774		101.07345				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond				101.13968		101.12470				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond				101.06076		101.04683				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond				101.03579		101.02219				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond				101.19163		101.17596				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.28000	103.67574	6.26000	103.67732				0.00	0	2,800,000,00
Total ES23 SPOT										0.00	0	2,800,000,00
Total For ES23										0.00	0	2,800,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	100.18887	10.00000	100.16186				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.63000	99.93158	8.61000	99.97610			11,383,240,982,000.00	1,319,031,400	4,771,162,90	
Total ES26 SPOT									11,383,240,982,000.00	1,319,031,400	4,771,162,90	
Total For ES26									11,383,240,982,000.00	1,319,031,400	4,771,162,90	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.61432	7.85000	102.59261			0.00	0		
Total ES26/R186 SPOT									0.00	0		
Total For ES26/R186									0.00	0		
ES33 On 15/09/2033 Spot Bond			11.15000	79.40828	11.14500	79.41122			3,730,192,360,000.00	334,546,400	584,350,30	
Total ES33 SPOT									3,730,192,360,000.00	334,546,400	584,350,30	
Total For ES33									3,730,192,360,000.00	334,546,400	584,350,30	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.86749	7.50000	102.84658			0.00	0		
Total ES33/R209 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 ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.56000	78.53737	11.54500	78.60666			9,328,610,192,000.00	806,973,200	3,975,918,40
Total ES42 SPOT									9,328,610,192,000.00	806,973,200	3,975,918,40
Total For ES42									9,328,610,192,000.00	806,973,200	3,975,918,40
ES42/R On 25/04/2042 Spot Bond			8.50000	102.28986	8.50000	102.26647			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
EXX04 On 13/06/2022 Spot Bond				100.84198		100.82839			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond				101.59879		101.58374			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond				100.71703		100.70148			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond				99.84751		99.83300			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond				101.08507		101.07044			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond				101.13838		101.12379			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond				101.19163		101.17635			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond				100.01495		100.00010			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond				100.71684		100.70124			0.00	800,000,000	200,000,00
Total FIFB19 SPOT									0.00	800,000,000	200,000,00
Total For FIFB19									0.00	800,000,000	200,000,00
FIFC36 On 19/02/2022 Spot Bond				101.06334		101.04920			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond				99.90805		99.89268				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond				99.90160		99.88515				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond				103.44309		103.42895				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond				102.04037		102.02695				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond				103.08149		103.06081				0.00	0	1,000,000,00
Total FRB24 SPOT										0.00	0	1,000,000,00
Total For FRB24										0.00	0	1,000,000,00
FRB25 On 19/09/2024 Spot Bond				105.50956		105.48595				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond				101.58584		101.56984				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.21000	108.75879	8.19000	108.80974				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond				104.42523		104.40165				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond				102.07833		102.06104				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRB30 On 19/04/2026 Spot Bond			8.13000	102.42023	8.11000	102.46810			0.00	0	
Total FRB30 SPOT									0.00	0	
Total For FRB30									0.00	0	
FRB31 On 24/11/2026 Spot Bond				101.09207		101.07697			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRBI22 On 31/01/2022 Spot Bond			1.76000	175.43041	1.76000	175.42505			0.00	0	
Total FRBI22 SPOT									0.00	0	
Total For FRBI22									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.59000	316.57582	2.49000	317.08302		1,554,000,000,000.00	600,000,000	200,000,000	
Total FRBI23 SPOT								1,554,000,000,000.00	600,000,000	200,000,000	
Total For FRBI23								1,554,000,000,000.00	600,000,000	200,000,000	
FRBI25 On 31/01/2025 Spot Bond			3.02500	153.71114	3.04500	153.59773			0.00	0	260,000,000
Total FRBI25 SPOT									0.00	0	260,000,000
Total For FRBI25									0.00	0	260,000,000
FRBI28 On 31/03/2028 Spot Bond			3.93000	203.73407	3.91000	203.92253			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.48000	107.41125	4.48000	107.38971			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.90000	221.44579	4.93000	220.77808		2,185,400,000,000.00	446,000,000	223,000,000	
Total FRBI33 SPOT								2,185,400,000,000.00	446,000,000	223,000,000	
Total For FRBI33								2,185,400,000,000.00	446,000,000	223,000,000	
FRBI46 On 31/03/2046 Spot Bond			5.03000	98.03130	5.03000	98.01021			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.04000	97.70882	5.06000	97.34439			0.00	0	
Total FRBI50 SPOT									0.00	0	
Total For FRBI50									0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			7.17000	82.63536	7.12397	82.72323			0.00	0	
Total FRBZ02 SPOT									0.00	0	
Total For FRBZ02									0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			7.24000	81.82448	7.18797	81.91455			0.00	0	
Total FRBZ03 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 FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			4.32000	148.10479	4.34000	147.99092				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond				97.21219		97.07245				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.41000	175.42728	2.41000	175.42505				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.27000	175.42316	3.27000	175.42505				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 14/03/2022 Spot Bond				100.79722		100.78208				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				101.78402		101.76749				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond				102.87819		102.85945				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond				100.01556		100.00002				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	100.05174	9.58400	100.02587				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond				101.09480		101.08003				0.00	0	80,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC279 SPOT										0.00	0	80,000,00
Total For FRC279										0.00	0	80,000,00
FRC28(On 20/12/2023 Spot Bond				100.78134		100.76429				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28(On 27/02/2023 Spot Bond			3.57000	116.19104	3.57000	116.17071				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond				101.69093		101.67019				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 20/12/2022 Spot Bond				100.71694		100.70206				0.00	0	46,700,00
Total FRC285 SPOT										0.00	0	46,700,00
Total For FRC285										0.00	0	46,700,00
FRC28(On 27/02/2023 Spot Bond			3.40000	114.09575	3.40000	114.07632				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond				100.68435		100.66958				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond				101.19069		101.17546				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29(On 14/05/2024 Spot Bond				101.21336		101.19779				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond				101.23469		101.21884				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond				101.01287		100.99305				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond				101.39655		101.38000				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	

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 11/11/2024 Spot Bond				103.44265		103.42330				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond				101.22448		101.20595				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond				102.43747		102.41948				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond				100.93714		100.92345				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond				102.50567		102.48733				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond				100.67029		100.65584				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond				100.76721		100.75050				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond				100.83964		100.82123				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond				100.44306		100.17143				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond				100.83683		100.82051				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond				100.01556		99.99981				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond				100.75787		100.74137				0.00	0	
Total FRC318 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 FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond				100.83941		100.82100				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond				100.98452		100.96561				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond				100.77520		100.75829				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond				100.44199		100.42790				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond				101.43445		101.41757				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond				100.47247		100.45929				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond				100.97346		100.95919				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond				101.22350		101.20911				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond				100.22582		100.21156				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 31/05/2024 Spot Bond				101.54472		101.52774				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond				101.89593		101.87894				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond				101.26291		101.24924				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond				101.48922		101.47508				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond				100.98877		100.96685				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond				100.68341		100.66829				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond				100.24207		100.22672				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 20/12/2025 Spot Bond				100.89988		100.88004				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond				101.32731		101.30193				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond				100.17322		100.15551				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond				100.08708		100.07025				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2022 Spot Bond				100.06796		100.05299				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond				101.10432		101.08772				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond				100.29985		100.28156				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35: On 31/07/2023 Spot Bond				100.08870		100.07160				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2021 Spot Bond				100.52365						0.00	0	
FRC35: On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond				100.17147		100.15441				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond				100.10856		100.09179				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond				100.10686		100.08987				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 31/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35: On 14/11/2022 Spot Bond				101.61562		101.59787				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond				100.18201		100.16567				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond				100.01603		99.99990				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2022 Spot Bond				100.50353		100.48892				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond				99.85101		99.83484				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond				101.51255		101.49302				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond				101.79308		101.77229				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond				101.12279		101.09738				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond				101.18328		101.16541				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond				101.91903		101.87456				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond				101.92466		101.88006				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond				100.12686		100.10937				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond				100.12629		100.10888				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond				101.97648		101.93061				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond				100.50724		100.49106				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond				103.08320		103.05976				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond				103.06526		103.04196				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRC371 On 20/12/2026 Spot Bond				100.69587		100.68082			0.00	0	
Total FRC378 SPOT									0.00	0	
Total For FRC378									0.00	0	
FRC371 On 23/09/2023 Spot Bond				100.80261		100.78365			0.00	0	
Total FRC379 SPOT									0.00	0	
Total For FRC379									0.00	0	
FRC381 On 20/12/2026 Spot Bond				100.78692		100.76974			0.00	0	
Total FRC381 SPOT									0.00	0	
Total For FRC381									0.00	0	
FRC382 On 24/03/2022 Spot Bond				100.58799		100.57292			0.00	0	
Total FRC382 SPOT									0.00	0	
Total For FRC382									0.00	0	
FRC383 On 28/04/2022 Spot Bond				100.08712		100.07260			0.00	0	
Total FRC383 SPOT									0.00	0	
Total For FRC383									0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.05000	3.05000	3.05000	175.42505			0.00	0	
Total FRC66 SPOT									0.00	0	
Total For FRC66									0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.99000	2.99000	2.99000	175.42505			0.00	0	
Total FRC69 SPOT									0.00	0	
Total For FRC69									0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.00000	3.00000	3.00000	175.42505			0.00	0	
Total FRC71 SPOT									0.00	0	
Total For FRC71									0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.47000	105.70917	4.46900	105.69804		1,788,000,000,000.00	400,000,000	200,000,000	
Total FRI33 SPOT								1,788,000,000,000.00	400,000,000	200,000,000	
Total For FRI33								1,788,000,000,000.00	400,000,000	200,000,000	
FRI38 On 31/01/2038 Spot Bond			4.69000	115.19734	4.70000	115.02749		0.00	0	0	
Total FRI38 SPOT								0.00	0	0	
Total For FRI38								0.00	0	0	
FRJ022 On 28/10/2022 Spot Bond				100.15902		100.14661		0.00	0	0	
Total FRJ022 SPOT								0.00	0	0	
Total For FRJ022								0.00	0	0	
FRJ22 On 07/03/2022 Spot Bond				100.95828		100.94789		0.00	0	0	3,000,000,000
Total FRJ22 SPOT								0.00	0	0	3,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRJ22										0.00	0	3,000,000,00
FRJ23 On 31/07/2023 Spot Bond				101.13971		101.12691				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond				101.70199		101.68826				0.00	0	100,000,00
Total FRJ24 SPOT										0.00	0	100,000,00
Total For FRJ24										0.00	0	100,000,00
FRJ25 On 09/03/2025 Spot Bond				103.32369		103.30727				0.00	0	40,000,00
Total FRJ25 SPOT										0.00	0	40,000,00
Total For FRJ25										0.00	0	40,000,00
FRJ26 On 14/02/2026 Spot Bond				101.89857		101.88408				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond				102.82145		102.80497				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond				100.60606		100.59243				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond				101.98484		101.96993				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond				100.61603		100.60216				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.22800	105.62253	4.24800	105.18509				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.66000	115.63671	4.67000	115.46622				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond				99.72840		99.71510				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond				100.10913		100.09586				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			4.80000	113.60308	4.81000	113.43564				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.75000	224.58113	4.78000	223.90312				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			4.94000	111.61170	4.95000	111.44723				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.78000	223.94984	4.81000	223.27390				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.87000	150.02499	3.89000	149.91126				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	130.71365	3.70500	130.69010				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.74000	114.46942	4.75000	114.30066				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.90000	221.44579	4.93000	220.77808				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.95000	220.41233	4.98000	219.74802				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.40000	152.06216	3.42000	151.94860				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.98000	219.79505	5.01000	219.13275				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS124 On 31/01/2038 Spot Bond			4.94000	111.61170	4.95000	111.44723				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.55000	196.86163	4.53000	197.03935				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.69000	101.62467	5.70000	101.47517				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.44000	198.06127	4.42000	198.24085				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			4.50000	197.40589	4.48000	197.58445				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			5.49000	209.61183	5.52000	208.98294				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.64000	102.25633	5.65000	102.10586				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.94000	111.61170	4.95000	111.44723				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			4.92000	111.89363	4.93000	111.72873				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.31000	199.48987	4.29000	199.67168				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.26000	214.13247	5.29000	213.48876				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.44000	198.06127	4.42000	198.24085				0.00	0	
Total FRS142 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 FRS142										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.44000	198.06127	4.42000	198.24085				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14: On 31/03/2028 Spot Bond			3.84100	204.74302	3.82100	204.93308				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14: On 31/01/2025 Spot Bond			4.17000	148.74160	4.19000	148.62778				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14: On 31/01/2022 Spot Bond			2.11000	175.42872	2.11000	175.42505				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.79000	194.27311	4.77000	194.44681				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.83000	193.84550	4.81000	194.01853				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15: On 31/01/2025 Spot Bond			4.14000	148.86936	4.16000	148.75553				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.30500	199.54505	4.28500	199.72695				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.84000	193.73877	4.82000	193.91164				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 01/08/2022 Spot Bond				6.06258		6.09812				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17: On 16/10/2022 Spot Bond				100.22706		100.21273				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17: On 16/10/2024 Spot Bond				100.24942		100.23360				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond				100.69452		100.67953				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond				100.60742		100.59119				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond				195.03480		199.81087				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond				145.97884		148.06116				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond				179.83401		182.34283				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond				51.55696		51.04184				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond				99.92014		101.17604				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond				99.90804		101.35467				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond				101.26001		101.24442				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond				101.06809		101.05306				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS206 On 14/10/2025 Spot Bond				100.28929		100.27420				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond				101.09548		101.08089				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 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	
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				100.60594		100.59300				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				100.75487		100.72691				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				100.68341		100.66829				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	

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 FRS226										0.00	0	
FRS22: On 31/07/2022 Spot Bond				100.02695		100.00093				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22: 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	
FRS23: On 14/08/2027 Spot Bond				101.26851		101.25222				0.00	0	
Total FRS230 SPOT										0.00	0	
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				104.85370		104.83959				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				111.84504		111.61454				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24: On 31/03/2032 Spot Bond				103.39892		103.63159				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24: On 04/12/2022 Spot Bond				101.43433		101.41620				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond				75.31523		75.80607				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond				101.39034		101.36550				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond				112.72239		114.57642				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond				100.33120		100.30651				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 31/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS251 On 31/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS252 On 22/02/2024 Spot Bond				100.74183		101.52775				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 31/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond				100.87985		100.86640				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS257 On 12/03/2024 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS258 On 23/01/2024 Spot Bond				108.77565		110.45597				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS259 On 24/03/2022 Spot Bond				101.26308		101.23132				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS260 On 25/03/2024 Spot Bond				100.85082		100.82764				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond				101.26293		101.24377				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 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	
FRS263 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	
FRS264 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	
FRS266 On 31/03/2032 Spot Bond				100.59687		100.57934				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond				109.13104		110.79655				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond				100.60128		100.58360				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 On 26/09/2022 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond				106.48873		108.18714				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond				100.61442		100.58150				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond				101.76997		103.39271				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27 On 31/03/2032 Spot Bond				100.59774		100.58018				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 18/08/2022 Spot Bond				101.03353		101.01927				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				100.74847		100.72616				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond				100.94326		100.92189				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	103.22234	9.53000	103.19594				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				100.63335		100.61467				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.39000	104.75398	9.39500	104.69718				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.39000	104.75398	9.39500	104.69718				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond				100.10938		100.09435				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 14/02/2022 Spot Bond				103.89193		103.87252				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS287 On 13/11/2023 Spot Bond				101.74490		101.72174				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			10.73400	93.03078	10.73900	92.97874				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 03/03/2022 Spot Bond				100.80005		100.78672				0.00	0	
Total FRS290 SPOT										0.00	0	
Total For FRS290										0.00	0	
FRS290 On 12/02/2024 Spot Bond				96.01884		96.46116				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 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	
FRS292 On 26/01/2023 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 28/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000.00
Total FRS294 SPOT										0.00	0	10,000,000.00
Total For FRS294										0.00	0	10,000,000.00
FRS36 On 07/12/2023 Spot Bond			2.39000	317.68454	2.34000	317.91714				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS37 On 07/12/2023 Spot Bond			2.13000	319.13346	2.08000	319.36977				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.13000	319.13346	2.08000	319.36977				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.35000	175.43239	1.35000	175.42505				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.35000	175.43239	1.35000	175.42505				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond				99.95564		99.94084				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.64000	107.25377	4.65000	107.06880				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.27000	114.37446	4.30000	113.82686				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.29000	152.54367	3.31000	152.43016				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.57000	151.32155	3.59000	151.20792				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.19000	313.27996	3.14000	313.50136				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.10000	104.98092	6.08000	104.98433				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.17000	110.64058	7.15000	110.67297				0.00	0	590,750,00
Total FRX24 SPOT										0.00	0	590,750,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRX24										0.00	0	590,750,00
FRX25 On 26/07/2025 Spot Bond			7.49000	106.97699	7.47000	107.01820				0.00	0	1,500,000,00
Total FRX25 SPOT										0.00	0	1,500,000,00
Total For FRX25										0.00	0	1,500,000,00
FRX26 On 01/10/2026 Spot Bond			7.99000	108.97231	7.97000	109.02829				0.00	0	16,500,000,00
Total FRX26 SPOT										0.00	0	16,500,000,00
Total For FRX26										0.00	0	16,500,000,00
FRX27 On 07/03/2027 Spot Bond			8.13000	112.57648	8.11000	112.63817				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.14000	109.98835	8.12000	110.06951				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.58500	106.66808	8.59000	106.61360				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.06500	106.87178	9.08000	106.75315				0.00	0	4,560,000,00
Total FRX31 SPOT										0.00	0	4,560,000,00
Total For FRX31										0.00	0	4,560,000,00
FRX32 On 31/03/2032 Spot Bond			9.27500	111.63736	9.31000	111.37031				0.00	0	4,850,000,00
Total FRX32 SPOT										0.00	0	4,850,000,00
Total For FRX32										0.00	0	4,850,000,00
FRX45 On 14/04/2045 Spot Bond			10.88000	78.18842	10.86000	78.29948				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond				100.90014		100.88726				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond				101.21670		101.20351				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond				101.02305		101.00930				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond				100.97451		100.96145				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond				101.00749		100.99396				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond				101.01719		101.00352				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A1 On 20/10/2022 Spot Bond				100.14697		100.13550				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond				100.15439		100.14230				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond				100.16419		100.15127				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond				100.16906		100.15574				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond				99.71923		99.70262				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond				101.00016		100.98359				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				101.13786		101.12515				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond				101.04001		101.02624				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond				101.00029		100.98638				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5B1 On 25/11/2026 Spot Bond				101.02063		101.00770				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond				101.41392		101.39505				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.08000	112.42564	4.08000	112.40432				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond				101.82946		101.81430				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.52900	108.72148	6.50900	108.73542		5,223,200,000,000.00		800,000,000	200,000,000	
Total GRT17 SPOT								5,223,200,000,000.00		800,000,000	200,000,000	
Total For GRT17								5,223,200,000,000.00		800,000,000	200,000,000	
GRT19 On 14/03/2022 Spot Bond				100.86008		100.84827				0.00	400,000,000	100,000,000
Total GRT19 SPOT										0.00	400,000,000	100,000,000
Total For GRT19										0.00	400,000,000	100,000,000
GRT20 On 03/04/2024 Spot Bond				101.06301		101.04817				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.73000	109.29037	6.71000	109.31186				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond				100.24343		100.22970				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond				101.04018		101.02529				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond				100.77368		100.76019				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond				101.29853		101.28398				0.00	0	
Total GRT25G 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 GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond				100.87387		100.85871				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond				100.19121		100.17780				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond				100.49445		100.48118				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond				99.43513		99.42201				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond				100.92977		100.91620				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond				99.95768		99.94406				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond				97.87489		97.86198				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond				97.95105		97.93666				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond				100.45135		100.43774				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond				100.48417		100.47015				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond				100.01418		100.00006				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond				100.39944		100.38427				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond				100.62072		100.60714				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond				101.06956		101.05515				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond				101.44286		101.42829				0.00	800,000,000	200,000,000
Total GRT45 SPOT										0.00	800,000,000	200,000,000
Total For GRT45										0.00	800,000,000	200,000,000
GRT47 On 22/04/2024 Spot Bond				100.11864		100.10448				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond				100.30645		100.29100				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond				101.45856		101.44466				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond				100.66669		100.65311				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond				101.97285		101.95688				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond				101.08279		101.06943				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond				100.65287		100.63883				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond				100.45554		100.44368				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HC5T5 On 31/05/2022 Spot Bond				100.88963		100.87648				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond				100.02041		100.00555				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond				99.21316		99.19900				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond				100.63545		100.62089				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond				100.94416		100.92971				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond				100.83971		100.82540				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF11 On 31/03/2023 Spot Bond				100.51639		100.50137				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond				100.48583		100.47176				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond				100.47718		100.46339				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.72000	315.85787	2.67000	316.08584				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.08000	320.55367	3.03000	320.92206				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.27500	104.91058	10.28000	104.85386				0.00	0	
Total HWAY30 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 HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.81000	105.21362	4.80900	105.20132				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			11.01000	88.22761	11.00500	88.23215			1,038,936,630,000.00		94,363,000	4,090,204.70
Total HWAY34 SPOT									1,038,936,630,000.00		94,363,000	4,090,204.70
Total For HWAY34									1,038,936,630,000.00		94,363,000	4,090,204.70
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.27434	100.00000	9.25359				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.15000	86.92417	11.14500	86.92926				0.00	0	5,190,000.00
Total HWAY35 SPOT										0.00	0	5,190,000.00
Total For HWAY35										0.00	0	5,190,000.00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.27234	100.00000	9.25160				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond				100.31777		100.30445				0.00	0	15,000,000.00
Total HWF11 SPOT										0.00	0	15,000,000.00
Total For HWF11										0.00	0	15,000,000.00
HWF12 On 29/07/2022 Spot Bond				100.11919		100.10593				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond				100.93855		100.92484				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.72000	155.06796	2.74000	154.95470			260,282,478,272,000.00		95,692,087,600	488,890,263.40
Total I2025 SPOT									260,282,478,272,000.00		95,692,087,600	488,890,263.40
Total For I2025									260,282,478,272,000.00		95,692,087,600	488,890,263.40
I2029 On 31/03/2029 Spot Bond			3.61000	113.67283	3.61000	113.65270			169,116,332,856,000.00		46,846,629,600	352,233,504.60
Total I2029 SPOT									169,116,332,856,000.00		46,846,629,600	352,233,504.60
Total For I2029									169,116,332,856,000.00		46,846,629,600	352,233,504.60
I2033 On 28/02/2033 Spot Bond			3.97000	110.90209	3.96900	110.89198			374,654,265,058,000.00		94,371,351,400	364,291,550.60
Total I2033 SPOT									374,654,265,058,000.00		94,371,351,400	364,291,550.60
Total For I2033									374,654,265,058,000.00		94,371,351,400	364,291,550.60
I2038 On 31/01/2038 Spot Bond			4.04000	125.17571	4.05000	124.99099			137,527,150,960,000.00		34,041,374,000	355,113,315.70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total I2038 SPOT									17,527,150,960,000.00	34,041,374,000	355,113,315,70
Total For I2038									17,527,150,960,000.00	34,041,374,000	355,113,315,70
I2046 On 31/03/2046 Spot Bond			4.03000	115.43954	4.03000	115.41780			70,219,608,615,000.00	17,424,220,500	358,007,303,30
Total I2046 SPOT									70,219,608,615,000.00	17,424,220,500	358,007,303,30
Total For I2046									70,219,608,615,000.00	17,424,220,500	358,007,303,30
I2050 On 31/12/2050 Spot Bond			4.04000	117.19595	4.06000	116.73526			118,013,124,376,000.00	29,211,169,400	547,164,210,70
Total I2050 SPOT									118,013,124,376,000.00	29,211,169,400	547,164,210,70
Total For I2050									118,013,124,376,000.00	29,211,169,400	547,164,210,70
IBL101 On 24/05/2022 Spot Bond			6.36500	102.53490	6.34500	102.52358			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond				101.30865		101.29680			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.85000	315.14207	2.80000	315.36821			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond				101.06416		101.05036			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond				101.51881		101.50555			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL123 On 14/02/2022 Spot Bond				101.07374		101.06230			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond				101.27480		101.26090			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond				100.30813		100.29453			0.00	0	
Total IBL128 SPOT									0.00	0	
Total For IBL128									0.00	0	
IBL129 On 30/05/2022 Spot Bond				100.93011		100.91708			0.00	0	
Total IBL129 SPOT									0.00	0	
Total For IBL129									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL130 On 22/07/2022 Spot Bond				100.18224		100.16915				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond				101.20462		101.18973				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond				100.85749		100.84529				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond				100.33668		100.32319				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond				101.09465		101.07990				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond				102.66495		102.64881				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond				99.90441		99.88985				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond				99.83407		99.81925				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond				100.98325		100.97007				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond				101.01394		101.00260				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond				100.68203		100.66731				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond				100.47342		100.45824				0.00	0	
Total IBL147 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond				100.88339		100.87122				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond				100.92050		100.90777				0.00	0	
Total IBL149 SPOT										0.00	0	
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				100.99918		100.98634				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond				100.14402		100.13164				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond				99.88710		99.87299				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond				101.28976		101.27588				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond				101.32822		101.31119				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond				100.36753		100.35457				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond				100.27450		100.26106				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond				101.03851		101.02526				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond				101.03203		101.01830				0.00	600,000,000	300,000,000

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 IBL168 SPOT										0.00	600,000,000	300,000,000
Total For IBL168										0.00	600,000,000	300,000,000
IBL177 On 19/07/2024 Spot Bond				100.18100		100.16790				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond				100.18711		100.17354				0.00	400,000,000	200,000,000
Total IBL178 SPOT										0.00	400,000,000	200,000,000
Total For IBL178										0.00	400,000,000	200,000,000
IBL181 On 25/08/2024 Spot Bond				100.94366		100.93059				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond				100.97620		100.96265				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond				100.73502		100.72221				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond				100.76030		100.74700				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond				100.32087		100.30743				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond				100.18982		100.17542				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond				99.87874		99.86141				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond				99.88912		99.87347				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond				101.26858		101.25247				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
IBL200 On 02/12/2024 Spot Bond				100.84496		100.83209				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond				100.87408		100.86073				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond				100.64981		100.64345				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond				100.93192		100.91516				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond				100.88807		100.87214				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond				100.74174		100.72856				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond				100.84420		100.82910				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.43000	1.43000	1.43000	175.42505				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.07000	110.63730	7.05000	110.65537			56,560,000,000,000.00	8,000,000,000	4,000,000,000	
Total IBL60 SPOT									56,560,000,000,000.00	8,000,000,000	4,000,000,000	
Total For IBL60									56,560,000,000,000.00	8,000,000,000	4,000,000,000	
IBL67 On 31/01/2022 Spot Bond			1.70000	175.43070	1.70000	175.42505				0.00	0	
Total IBL67 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 IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.44000	105.47215	5.42000	105.47277				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond				101.56877		101.55449				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.65500	103.98696	8.63500	104.01236				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.08500	109.28282	10.10000	109.16315				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.25000	107.63455	9.23000	107.68744				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond				99.44722		99.37876				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond				100.31452		100.29942				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond				99.91330		99.89874				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond				101.25354		101.23878				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond				100.71595		100.70274				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond				99.60080		99.58667				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond				100.61841		100.60521				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond				99.42785		99.41429				0.00	1,000,000,000	1,000,000,000
Total IDCG22 SPOT										0.00	1,000,000,000	1,000,000,000
Total For IDCG22										0.00	1,000,000,000	1,000,000,000
IDCG23 On 29/01/2027 Spot Bond				96.02290		96.00996				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond				100.73720		100.72299				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.98000	103.10831	7.96000	103.13700				0.00	0	
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				104.76775		104.74480				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond				103.66497		103.64570				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond				103.35842		103.33346				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond				98.05789		98.04274				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond				103.28673		103.26273				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond				102.14029		102.11795				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV10 On 06/03/2027 Spot Bond				101.23991		101.21910				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond				100.67851		100.66311				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
IPF19 On 22/12/2022 Spot Bond				100.64514		100.63056				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond				100.67577		100.66011				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond				100.87813		100.86434				0.00	800,000,000	200,000,000
Total IPF22 SPOT										0.00	800,000,000	200,000,000
Total For IPF22										0.00	800,000,000	200,000,000
IPF24 On 05/02/2023 Spot Bond				99.91278		99.89822				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond				100.22874		100.21429				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond				101.23873		101.22397				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond				101.26147		101.24643				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond				100.49298		100.47895				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond				99.15795		99.14408				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond				100.46037		100.44570				0.00	0	
Total IPF32 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 IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond				100.77721		100.76276				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC36 On 10/02/2022 Spot Bond				100.95689		100.94536				0.00	0	
Total IPFC36 SPOT										0.00	0	
Total For IPFC36										0.00	0	
IPFG01 On 22/06/2024 Spot Bond				100.72160		100.70674				0.00	1,200,000,000	300,000,000
Total IPFG01 SPOT										0.00	1,200,000,000	300,000,000
Total For IPFG01										0.00	1,200,000,000	300,000,000
IV017/F On 31/01/2022 Spot Bond			2.75000	99.99247	2.75000	100.00000				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.20000	189.94102	5.18000	190.10805				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond				101.13296		101.11885				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV039 On 31/01/2022 Spot Bond			2.85000	2.85000	2.85000	175.42505				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.45900	175.42705	2.45900	175.42505				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond				101.89394		101.88056				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond				104.00307		103.97999				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.10000	190.98729	5.08000	191.15592				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond				101.37606		101.35816				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 25/07/2020 Spot Bond				99.88468						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				100.62443		100.60970				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond				101.29826		101.28441				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond				101.27898		101.26503				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond				101.00151		100.98729				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond				101.18413		101.16411				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				100.86734		100.85371				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond				100.74866		100.73354				0.00	0	
Total IVC163 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond				100.89898		100.88423				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond				100.56242		100.54918				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond				100.37329		100.35738				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond				101.12464		101.11092				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond				100.83999		100.82212				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond				100.68762		100.66974				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.84196	7.40000	100.82182				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond				101.55444		101.53761				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond				101.18634		101.17074				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2023 Spot Bond				101.59128		101.57580				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.04782	7.23000	100.02868				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond				101.43729		101.41881				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond				100.97812		100.96386				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	103.16066	7.45000	103.13982				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond				101.00910		100.99106				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	105.09759	3.91012	105.08635				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond				100.27083		100.25678				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond				101.03200		101.01828				0.00	0	150,000,00
Total IVC204 SPOT										0.00	0	150,000,00
Total For IVC204										0.00	0	150,000,00
IVC205 On 29/07/2022 Spot Bond				100.01369		100.00000				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.96000	100.38987	6.94000	100.38664				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC207 On 17/02/2022 Spot Bond				100.87192		100.85890				0.00	0	
Total IVC207 SPOT										0.00	0	
Total For IVC207										0.00	0	
IVC208 On 07/06/2023 Spot Bond				100.86037		100.84603				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond				100.49539		100.48206				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	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
IVC210 On 28/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVZ073 On 27/01/2022 Spot Bond			4.20000	4.20000	4.20000	4.20000				0.00	0	
Total IVZ073 SPOT										0.00	0	
Total For IVZ073										0.00	0	
IVZ074 On 03/02/2022 Spot Bond			4.20000	99.91952	4.20000	99.90803				0.00	0	
Total IVZ074 SPOT										0.00	0	
Total For IVZ074										0.00	0	
IVZ077 On 24/02/2022 Spot Bond			4.20000	99.67503	4.25000	99.66347				0.00	0	
Total IVZ077 SPOT										0.00	0	
Total For IVZ077										0.00	0	
IVZ078 On 03/03/2022 Spot Bond			4.25000	99.59412	4.25000	99.58257				0.00	0	
Total IVZ078 SPOT										0.00	0	
Total For IVZ078										0.00	0	
IVZ079 On 10/03/2022 Spot Bond			4.25000	99.51334	4.25000	99.50181				0.00	0	
Total IVZ079 SPOT										0.00	0	
Total For IVZ079										0.00	0	
IVZ080 On 17/03/2022 Spot Bond			4.25000	99.43269	4.25000	99.42118				0.00	0	
Total IVZ080 SPOT										0.00	0	
Total For IVZ080										0.00	0	
IVZ081 On 07/04/2022 Spot Bond			4.35000	99.17266	4.35000	99.16094				0.00	0	
Total IVZ081 SPOT										0.00	0	
Total For IVZ081										0.00	0	
IVZ082 On 10/02/2022 Spot Bond			4.20000	99.83916	4.20000	99.82769				0.00	0	
Total IVZ082 SPOT										0.00	0	
Total For IVZ082										0.00	0	
IVZ084 On 28/04/2022 Spot Bond			4.35000	98.92712	4.35000	98.91545			1,305,000,000,000.00	300,000,000	300,000,000	
Total IVZ084 SPOT									1,305,000,000,000.00	300,000,000	300,000,000	
Total For IVZ084									1,305,000,000,000.00	300,000,000	300,000,000	
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				100.84561		100.82706				0.00	0	
Total JPM002 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For JPM002										0.00	0	
KAP01: On 01/12/2022 Spot Bond				101.48580		101.47196				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP01: On 24/05/2022 Spot Bond				101.09259		101.07926				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP01: On 19/07/2024 Spot Bond				100.19597		100.18172				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01: On 01/11/2024 Spot Bond				99.50489		99.49092				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01: On 29/04/2022 Spot Bond				100.16730		100.15500				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP01: On 19/10/2023 Spot Bond				100.21359		100.19798				0.00	400,000,000	100,000,000
Total KAP017 SPOT										0.00	400,000,000	100,000,000
Total For KAP017										0.00	400,000,000	100,000,000
KAP01: On 14/04/2024 Spot Bond				100.39379		100.37850				0.00	800,000,000	200,000,000
Total KAP018 SPOT										0.00	800,000,000	200,000,000
Total For KAP018										0.00	800,000,000	200,000,000
KAP01: On 28/07/2024 Spot Bond				100.05918		100.04440				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02: On 15/12/2025 Spot Bond				100.76520		100.75040				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02: On 15/09/2026 Spot Bond				100.76780		100.75294				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond				100.74913		100.73580				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.73000	124.62268	8.71000	124.69402				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.86000	105.49562	6.84000	105.48932				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond				101.35776		101.34511				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond				101.60790		101.59329				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond				103.17193		103.15466				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond				100.16213		100.14733				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond				101.89719		101.88016				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond				102.04788		102.02175				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond				100.80313		100.78850				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond				101.07537		101.06088				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond				101.10446		101.08956				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06:On 07/06/2022 Spot Bond				100.89524		100.88361				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06: On 30/09/2022 Spot Bond				100.63540		100.62346				0.00	0	590,000,00
Total MBF065 SPOT										0.00	0	590,000,00
Total For MBF065										0.00	0	590,000,00
MBF06: On 17/11/2023 Spot Bond				100.99681		100.98419				0.00	800,000,000	200,000,00
Total MBF068 SPOT										0.00	800,000,000	200,000,00
Total For MBF068										0.00	800,000,000	200,000,00
MBF06: On 28/05/2022 Spot Bond				100.84497		100.83343				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond				101.16946		101.15679				0.00	800,000,000	200,000,00
Total MBF070 SPOT										0.00	800,000,000	200,000,00
Total For MBF070										0.00	800,000,000	200,000,00
MBF07: On 17/09/2024 Spot Bond				100.62210		100.60974				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond				100.36725		100.35503				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond				100.99326		100.97979				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond				100.01621		100.05205				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond				100.86461		100.85202				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond				100.95542		100.94453				0.00	0	2,600,000,00
Total MBP046 SPOT										0.00	0	2,600,000,00
Total For MBP046										0.00	0	2,600,000,00
MBP04: On 26/02/2024 Spot Bond				100.92724		100.91435				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond				100.47938		100.46684				0.00	0	
Total MBP048 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond				100.48891		100.47609				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond				101.14037		101.12843				0.00	1,200,000,000	300,000,000
Total MBP050 SPOT										0.00	1,200,000,000	300,000,000
Total For MBP050										0.00	1,200,000,000	300,000,000
MBP05 On 12/03/2023 Spot Bond				100.90549		100.89327				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond				100.47276		100.46041				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.98000	115.34698	7.96000	115.38677				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.37900	107.39947	6.35900	107.39171		2,551,600,000,000.00		400,000,000	1,150,000,000	
Total MMIG05 SPOT								2,551,600,000,000.00		400,000,000	1,150,000,000	
Total For MMIG05								2,551,600,000,000.00		400,000,000	1,150,000,000	
MMIG0 On 19/10/2028 Spot Bond				101.57143		101.55622				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond				101.72486		101.70999				0.00	0	20,000,000
Total MMIG07 SPOT										0.00	0	20,000,000
Total For MMIG07										0.00	0	20,000,000
MML01 On 10/12/2026 Spot Bond				101.68802		101.67314				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.63000	103.90554	8.61000	103.96076				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond				102.21361		102.10138				0.00	2,100,000,000	2,100,000,000
Total MML03 SPOT										0.00	2,100,000,000	2,100,000,000
Total For MML03										0.00	2,100,000,000	2,100,000,000
MML04 On 15/03/2028 Spot Bond			8.88000	98.39351	8.86000	98.46017				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total MML04 SPOT									0.00	0	
Total For MML04									0.00	0	
MTN07 On 13/07/2022 Spot Bond				100.92563		100.91407			0.00	0	
Total MTN07 SPOT									0.00	0	
Total For MTN07									0.00	0	
MTN09 On 11/10/2022 Spot Bond				100.89866		100.88558			0.00	0	
Total MTN09 SPOT									0.00	0	
Total For MTN09									0.00	0	
MTN10 On 11/10/2024 Spot Bond				101.87690		101.86043			0.00	500,000,000	500,000,000
Total MTN10 SPOT									0.00	500,000,000	500,000,000
Total For MTN10									0.00	500,000,000	500,000,000
MTN12 On 04/06/2023 Spot Bond				101.57309		101.55944			0.00	0	
Total MTN12 SPOT									0.00	0	
Total For MTN12									0.00	0	
MTN13 On 04/06/2025 Spot Bond				101.57102		101.55543			0.00	0	
Total MTN13 SPOT									0.00	0	
Total For MTN13									0.00	0	
MTN14 On 10/05/2022 Spot Bond				99.90285		99.88913			0.00	0	
Total MTN14 SPOT									0.00	0	
Total For MTN14									0.00	0	
MTN15 On 10/05/2024 Spot Bond				99.86882		99.85426			0.00	0	
Total MTN15 SPOT									0.00	0	
Total For MTN15									0.00	0	
MTN16 On 30/05/2022 Spot Bond				100.85050		100.83626			0.00	0	
Total MTN16 SPOT									0.00	0	
Total For MTN16									0.00	0	
MTN17 On 30/05/2024 Spot Bond				101.38943		101.37502			0.00	0	
Total MTN17 SPOT									0.00	0	
Total For MTN17									0.00	0	
MTN18 On 30/05/2026 Spot Bond				99.38721		99.37301			0.00	0	
Total MTN18 SPOT									0.00	0	
Total For MTN18									0.00	0	
MTN19 On 07/03/2025 Spot Bond				100.86035		100.84601			0.00	0	
Total MTN19 SPOT									0.00	0	
Total For MTN19									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN20 On 07/09/2026 Spot Bond				100.82198		100.80699				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond				102.41289		102.39812				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond				100.01657		100.00009				0.00	800,000,000	200,000,000
Total MTN22 SPOT										0.00	800,000,000	200,000,000
Total For MTN22										0.00	800,000,000	200,000,000
MTN23 On 29/01/2026 Spot Bond			8.57500	99.05423	8.55500	99.09734				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond				100.01790		100.00008				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond				100.94022		100.92594				0.00	400,000,000	100,000,000
Total MTN25 SPOT										0.00	400,000,000	100,000,000
Total For MTN25										0.00	400,000,000	100,000,000
MTN26 On 29/06/2026 Spot Bond				101.50259		101.48680				0.00	0	4,020,000,000
Total MTN26 SPOT										0.00	0	4,020,000,000
Total For MTN26										0.00	0	4,020,000,000
MTN27 On 29/06/2028 Spot Bond				101.56424		101.54781				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond				100.71553		100.70177				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond				100.97002		100.95520				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond				101.40811		101.39227				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond				100.46100		100.44859				0.00	0	
Total MTNC24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond				101.12381		101.10865				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond				101.20136		101.18510				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond				101.20128		101.18502				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond				101.13993		101.12395				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond				101.14687		101.13259				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond				100.71125		100.69584				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond				100.90972		100.88966				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond				104.12533		104.09750				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond				100.62118		100.60788				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond				100.79294		100.77562				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond				100.93873		100.91799				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond				101.07265		101.04876				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.72500	102.84210	6.70500	102.83880				0.00	0	1,834,400,00
Total NAM01 SPOT										0.00	0	1,834,400,00
Total For NAM01										0.00	0	1,834,400,00
NAM03 On 01/08/2023 Spot Bond			6.95000	104.35863	6.93000	104.36817				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.51000	103.59301	9.49000	103.64040				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond				100.14033		100.12885				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond				100.22093		100.20752				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond				100.01369		100.00002				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond				100.12374		100.11085				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond				100.09775		100.08441				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond				100.01344		99.99993				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond				100.77749		100.76386				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.51500	109.90460	6.49500	109.92595				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK15/ On 11/02/2022 Spot Bond			5.81500	104.22895	5.79500	104.21300				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16/ On 12/02/2025 Spot Bond			7.23700	110.33192	7.21700	110.36619				0.00	0	53,550,00
Total NBK16A SPOT										0.00	0	53,550,00
Total For NBK16A										0.00	0	53,550,00
NBK17/ On 22/04/2026 Spot Bond			8.11000	109.22982	8.09000	109.27917				0.00	0	1,500,000,00
Total NBK17A SPOT										0.00	0	1,500,000,00
Total For NBK17A										0.00	0	1,500,000,00
NBK19/ On 01/06/2022 Spot Bond			6.34500	102.67811	6.32500	102.66729				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			7.22500	113.22400	7.20500	113.28041				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/ On 21/07/2027 Spot Bond			8.45500	109.68686	8.43500	109.75302				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.70000	105.39398	5.68000	105.39350				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			7.17800	113.63525	7.15800	113.68327				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.15000	114.87263	8.13000	114.94551				0.00	0	2,500,000,00
Total NBK24A SPOT										0.00	0	2,500,000,00
Total For NBK24A										0.00	0	2,500,000,00
NBK24I On 11/02/2022 Spot Bond				101.17524		101.16090				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/ On 17/02/2023 Spot Bond			6.02000	109.48590	6.00000	109.48897				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond				103.24601		103.22943				0.00	0	
Total NBK25B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NBK25B									0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	44.73542	100.00000	44.63532			0.00	0	
Total NBK26A SPOT									0.00	0	
Total For NBK26A									0.00	0	
NBK26I On 22/04/2026 Spot Bond				102.56271		102.54571			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.83000	114.38735	7.81000	114.43984			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28 On 02/08/2023 Spot Bond			6.01100	105.63821	5.99100	105.65069			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.65500	110.68336	7.63500	110.74025			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.54000	110.08426	6.52000	110.10432			0.00	0	
Total NBK30A SPOT									0.00	0	
Total For NBK30A									0.00	0	
NBK31 On 09/11/2023 Spot Bond			6.02000	107.77208	6.00000	107.78883			0.00	0	
Total NBK31A SPOT									0.00	0	
Total For NBK31A									0.00	0	
NBK31I On 17/02/2023 Spot Bond				102.18940		102.17587			0.00	0	
Total NBK31B SPOT									0.00	0	
Total For NBK31B									0.00	0	
NBK35I On 10/05/2023 Spot Bond				102.67401		102.66031			0.00	0	360,000,00
Total NBK35B SPOT									0.00	0	360,000,00
Total For NBK35B									0.00	0	360,000,00
NBK36I On 10/05/2026 Spot Bond				105.07670		105.05841			0.00	0	
Total NBK36B SPOT									0.00	0	
Total For NBK36B									0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.30500	76.45705	10.28500	76.47449			0.00	0	
Total NBK4 SPOT									0.00	0	
Total For NBK4									0.00	0	
NBK40I On 31/07/2026 Spot Bond				102.67710		102.65989			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond				101.13538		101.12513				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond				102.52135		102.50650				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond				101.61748		101.60449				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond				102.07822		102.06311				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond				103.45185		103.43579				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond				101.74233		101.72879				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond				102.04853		102.03385				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond				100.99015		100.97751				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond				101.59234		101.57870				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond				101.55755		101.54338				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond				101.71953		101.70481				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2022 Spot Bond				100.05845		100.04586				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond				100.00002		99.98674				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond				100.12363		100.10999				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond				99.44495		99.43108				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond				101.10754		101.09494				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond				101.32388		101.31045				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond				100.12028		100.10714				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond				100.16471		100.15182				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond				100.22169		100.20771				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond				100.69957		100.68445				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			9.47500	106.16018	9.45500	106.17146				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond				100.69373		100.67874				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.51000	105.70959	9.49000	105.72077				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond				100.69957		100.68445				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond				100.70879		100.69344				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond				100.72047		100.70485				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond				100.83045		100.81386				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond				100.83045		100.81386				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond				101.22902		101.21156				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond				101.30127		101.28795				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond				101.44868		101.42901				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond				102.50254		102.48742				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL05 On 26/07/2023 Spot Bond				101.76198		101.69340				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond				101.07851		101.06205				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond				101.48855		101.47208				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond				106.19746		106.17412				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond				101.84027		101.82359				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond				100.63348		100.61833				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond				102.31580		102.30079				0.00	0	500,000,00
Total NGLT1A SPOT										0.00	0	500,000,00
Total For NGLT1A										0.00	0	500,000,00
NGLT1B On 20/10/2023 Spot Bond				103.12896		103.10781				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond				104.12722		104.10526				0.00	0	500,000,00
Total NGT103 SPOT										0.00	0	500,000,00
Total For NGT103										0.00	0	500,000,00
NGT10 On 15/01/2025 Spot Bond				104.49545		104.47120				0.00	400,000,000	500,000,00
Total NGT104 SPOT										0.00	400,000,000	500,000,00
Total For NGT104										0.00	400,000,000	500,000,00
NGT10 On 22/05/2025 Spot Bond				104.57622		104.55292				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond				102.52477		102.49992				0.00	0	
Total NGT106 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond				105.03790		105.01345				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond				105.27150		105.24686				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond				99.93852		99.91802				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond				100.83511		100.81474				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT1G On 16/06/2026 Spot Bond				101.01091		100.99001				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond				100.77827		100.76415				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond				100.64707		100.58003				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond				102.19944		102.18597				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond				101.05983		101.03997				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond				100.98786		100.96916				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond				101.04195		103.01491				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond				103.82766		103.81052				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond				101.77809		101.75713				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond				104.75168		104.73263				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond				101.48924		101.46778				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.95000	220.41233	4.98000	219.74802				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.81000	205.09579	3.79000	205.28641				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.47500	151.73489	3.49500	151.62131				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.90500	111.50468	3.90500	111.48405				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			4.79000	113.74693	4.80000	113.57927				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.58000	151.27810	3.60000	151.16448				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	203.76292	3.45000	203.72770				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB13 On 31/01/2025 Spot Bond			3.38000	152.14957	3.40000	152.03602				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.45500	209.18574	3.43500	209.38284				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.60000	207.50401	3.58000	207.69843				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.90500	112.10564	4.91500	111.94042				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond				101.73759		101.69917				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond				100.88513		100.87054				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond				99.51579		99.56770				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond				136.82818		136.69929				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond				100.28605		100.25212				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond				101.77638		101.74904				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond				101.19233		101.16937				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond				101.10991		101.09475				0.00	0	
Total NN03 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 NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond				100.79082		100.76817				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond				101.35348		101.32710				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond				131.94278		133.62040				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond				99.97030		99.94888				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond				101.14313		101.12770				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond				100.49459		100.47421				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond				160.92928		162.63837				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond				101.42135		101.40308				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond				160.69655		162.40319				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond				159.53130		161.13817				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond				100.79364		100.77886				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond				136.51159		138.24717				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond				99.89397		99.85556				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond				92.98842		92.74066				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond				97.85237		97.77444				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond				100.83449		100.81888				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond				101.82746		101.78792				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond				102.15823		102.11879				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond				100.17353		100.15782				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond				99.76556		99.74933				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond				101.04171		101.02733				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond				100.72140		100.70579				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond				100.73637		100.72374				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN106 On 14/06/2024 Spot Bond				100.78109		100.76629				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond				100.72140		100.70579				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond				100.29155		100.27758				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond				100.38289		100.36408				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond				100.22165		100.20289				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond				99.82487		99.79590				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond				99.85888		99.65455				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond				122.34000		121.28000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond				116.85000		115.78000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond				124.49000		123.38000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond				122.87000		121.80000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond				122.11804		120.80137				0.00	0	
Total NNF017 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 NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond				120.06822		121.21038				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond				92.06867		92.15596				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/04/2022 Spot Bond				108.25436		107.17791				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond				120.06822		121.21038				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	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond				93.95097		94.18796				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond				96.24735		94.90971				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04 On 05/05/2022 Spot Bond				99.91938		99.90611				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05 On 22/02/2022 Spot Bond				96.01082		96.00400				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF05 On 22/03/2022 Spot Bond				100.58328		100.57031				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05 On 22/03/2022 Spot Bond				100.57486		100.56175				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05 On 22/03/2022 Spot Bond				100.57486		100.56175				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond				102.36565		102.21435				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06(On 28/03/2022 Spot Bond				100.49886		100.48564				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06(On 31/10/2022 Spot Bond				101.45493		101.43962				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF06(On 14/02/2022 Spot Bond				101.09250		101.07901				0.00	0	
Total NNF067 SPOT										0.00	0	
Total For NNF067										0.00	0	
NNF06(On 17/02/2022 Spot Bond				101.01049		100.99719				0.00	0	
Total NNF068 SPOT										0.00	0	
Total For NNF068										0.00	0	
NNF06(On 18/02/2022 Spot Bond				101.00336		100.98998				0.00	0	
Total NNF069 SPOT										0.00	0	
Total For NNF069										0.00	0	
NNF07(On 22/02/2022 Spot Bond				100.99205		100.97808				0.00	0	
Total NNF070 SPOT										0.00	0	
Total For NNF070										0.00	0	
NNF07(On 22/02/2022 Spot Bond				100.99205		100.97808				0.00	0	
Total NNF071 SPOT										0.00	0	
Total For NNF071										0.00	0	
NNF07(On 23/02/2022 Spot Bond				100.97808		100.96411				0.00	0	
Total NNF072 SPOT										0.00	0	
Total For NNF072										0.00	0	
NNF07(On 22/02/2022 Spot Bond				100.99205		100.97808				0.00	0	
Total NNF073 SPOT										0.00	0	
Total For NNF073										0.00	0	
NNF07(On 26/05/2022 Spot Bond				100.95080		100.93696				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF075 On 28/02/2022 Spot Bond				100.91773		100.90316				0.00	0	
Total NNF075 SPOT										0.00	0	
Total For NNF075										0.00	0	
NNF076 On 28/02/2022 Spot Bond				100.91773		100.90316				0.00	0	
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NNF077 On 29/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	
NNF078 On 29/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF079 On 28/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00		50,000,000,000	50,000,000,000	
Total NNF079 SPOT								10,000,000,000,000.00		50,000,000,000	50,000,000,000	
Total For NNF079								10,000,000,000,000.00		50,000,000,000	50,000,000,000	
NQ1A10 On 22/05/2052 Spot Bond				131.08907		131.10464				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A24 On 22/05/2052 Spot Bond				86.03824		86.00894				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A25 On 22/05/2022 Spot Bond				101.11221		101.09722				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A27 On 22/05/2023 Spot Bond				101.11424		101.09922				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A28 On 22/05/2053 Spot Bond				101.03411		101.01970				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B10 On 22/05/2052 Spot Bond				100.85035		100.83858				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B17 On 22/05/2052 Spot Bond				111.53289		111.52532				0.00	0	
Total NQ1B17 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 NQ1B17									0.00	0	
NQ1B2 On 22/05/2023 Spot Bond				101.19182		101.17570			0.00	0	
Total NQ1B20 SPOT									0.00	0	
Total For NQ1B20									0.00	0	
NQ1B2 On 22/05/2022 Spot Bond				101.14324		101.12780			0.00	0	
Total NQ1B21 SPOT									0.00	0	
Total For NQ1B21									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond				100.93742		100.92440			0.00	0	
Total NQ1C10 SPOT									0.00	0	
Total For NQ1C10									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond				113.64245		113.63476			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond				100.96643		100.95299			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.02000	106.84416	7.00000	106.83862			0.00	0	
Total NRA022 SPOT									0.00	0	
Total For NRA022									0.00	0	
NRA02 On 31/05/2023 Spot Bond			3.06000	200.96102	3.01000	201.05654			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.03000	112.87273	10.01000	112.94648		447,536,594,000.00		44,619,800	457,924,900
Total NRA028 SPOT								447,536,594,000.00		44,619,800	457,924,900
Total For NRA028								447,536,594,000.00		44,619,800	457,924,900
NRA02 On 30/11/2028 Spot Bond			100.00000	14.44171	100.00000	14.40957			0.00	0	
Total NRA028/R186 SPOT									0.00	0	
Total For NRA028/R186									0.00	0	
NTC21 On 24/03/2022 Spot Bond				100.69010		100.67701			0.00	0	
Total NTC21 SPOT									0.00	0	
Total For NTC21									0.00	0	
NTC23 On 15/02/2023 Spot Bond				101.44967		101.43538			0.00	0	
Total NTC23 SPOT									0.00	0	
Total For NTC23									0.00	0	
NTC26 On 07/12/2023 Spot Bond				101.11423		101.10039			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond				100.72419		100.71081				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond				100.73364		100.72007				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond				100.61047		100.59737				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				100.83618		100.82144				0.00	2,800,000,000	700,000,000
Total NTC31 SPOT										0.00	2,800,000,000	700,000,000
Total For NTC31										0.00	2,800,000,000	700,000,000
NTC32 On 29/09/2022 Spot Bond				100.91829		100.90501				0.00	0	38,000,000,000
Total NTC32 SPOT										0.00	0	38,000,000,000
Total For NTC32										0.00	0	38,000,000,000
NTC33 On 28/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTCG0 On 19/03/2023 Spot Bond				100.67040		100.65596				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond				100.97381		100.95758				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.31000	104.33033	6.29000	104.31510				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.22000	114.35737	7.20000	114.39368				0.00	0	2,830,000,000
Total OML07 SPOT										0.00	0	2,830,000,000
Total For OML07										0.00	0	2,830,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
OML09 On 14/09/2022 Spot Bond			6.53500	106.78288	6.51500	106.77614				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.18500	114.09947	8.16500	114.13949				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				100.68545		100.67157				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond				102.91977		102.80406				0.00	1,000,000,000	520,000,00
Total OML12 SPOT										0.00	1,000,000,000	520,000,00
Total For OML12										0.00	1,000,000,000	520,000,00
OML13 On 23/09/2026 Spot Bond				100.63994		100.62605				0.00	600,000,000	800,000,00
Total OML13 SPOT										0.00	600,000,000	800,000,00
Total For OML13										0.00	600,000,000	800,000,00
PEP01 On 10/03/2023 Spot Bond				101.05301		101.03944				0.00	400,000,000	100,000,00
Total PEP01 SPOT										0.00	400,000,000	100,000,00
Total For PEP01										0.00	400,000,000	100,000,00
PEP02 On 10/03/2025 Spot Bond				101.07704		101.06247				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond				100.75228		100.73805				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond				100.27441		100.25965				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond				101.00836		100.99355				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond				101.02581		101.01073				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond				100.36264		100.34729				0.00	0	200,000,00
Total PMM57 SPOT										0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For PMM57										0.00	0	200,000,00
PRE2A On 20/02/2022 Spot Bond				101.10444		101.08954				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond				101.24016		101.22333				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond				101.25955		101.24243				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond				101.27893		101.26154				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.73000	112.28783	7.71000	112.35010			900,142,687,641,000.00	2,186,305,651,700	2,596,494,407,90	
Total R186 SPOT									10,142,687,641,000.00	186,305,651,700	596,494,407,90	
Total For R186									10,142,687,641,000.00	186,305,651,700	596,494,407,90	
R197 On 07/12/2023 Spot Bond			1.78000	321.09763	1.73000	321.33900			39,035,596,156,000.00	21,930,110,200	37,930,225,40	
Total R197 SPOT									19,035,596,156,000.00	21,930,110,200	37,930,225,40	
Total For R197									19,035,596,156,000.00	21,930,110,200	37,930,225,40	
R202 On 07/12/2033 Spot Bond			3.95000	242.22639	3.98000	241.49037			82,722,519,500,000.00	20,942,410,000	169,876,208,00	
Total R202 SPOT									12,722,519,500,000.00	20,942,410,000	169,876,208,00	
Total For R202									12,722,519,500,000.00	20,942,410,000	169,876,208,00	
R2023 On 28/02/2023 Spot Bond			5.35000	105.76471	5.33000	105.77037			483,424,032,270,000.00	90,359,632,200	323,718,418,00	
Total R2023 SPOT									13,424,032,270,000.00	90,359,632,200	323,718,418,00	
Total For R2023									13,424,032,270,000.00	90,359,632,200	323,718,418,00	
R2030 On 31/01/2030 Spot Bond			9.32500	92.66767	9.33000	92.61791			347,578,074,470,000.00	2,718,238,935,600	1,990,854,850,30	
Total R2030 SPOT									17,578,074,470,000.00	718,238,935,600	990,854,850,30	
Total For R2030									17,578,074,470,000.00	718,238,935,600	990,854,850,30	
R2032 On 31/03/2032 Spot Bond			9.76500	93.16399	9.77000	93.10989			190,753,616,995,500.00	633,973,744,700	1,185,555,399,20	
Total R2032 SPOT									10,753,616,995,500.00	633,973,744,700	185,555,399,20	
Total For R2032									10,753,616,995,500.00	633,973,744,700	185,555,399,20	
R2035 On 28/02/2035 Spot Bond			10.22500	94.14298	10.21500	94.18341			575,380,989,115,000.00	1,034,267,089,400	1,409,384,553,60	
Total R2035 SPOT									75,380,989,115,000.00	034,267,089,400	409,384,553,60	
Total For R2035									75,380,989,115,000.00	034,267,089,400	409,384,553,60	
R2037 On 31/01/2037 Spot Bond			10.40000	85.74731	10.39500	85.75686			929,374,439,680,000.00	281,670,619,200	812,700,780,60	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total R2037 SPOT									29,374,439,680,000.00	281,670,619,200	312,700,780,60
Total For R2037									29,374,439,680,000.00	281,670,619,200	312,700,780,60
R2040 On 31/01/2040 Spot Bond			10.48000	88.14863	10.47500	88.16015			174,249,119,280,000.00	493,726,061,000	925,458,025,30
Total R2040 SPOT									74,249,119,280,000.00	493,726,061,000	925,458,025,30
Total For R2040									74,249,119,280,000.00	493,726,061,000	925,458,025,30
R2044 On 31/01/2044 Spot Bond			10.54000	84.81373	10.52000	84.93838			925,616,844,640,000.00	372,449,416,000	688,367,464,90
Total R2044 SPOT									25,616,844,640,000.00	372,449,416,000	588,367,464,90
Total For R2044									25,616,844,640,000.00	372,449,416,000	588,367,464,90
R2048 On 28/02/2048 Spot Bond			10.48500	88.31273	10.46500	88.44189			306,546,513,844,000.00	3,081,215,690,400	7,700,165,603,20
Total R2048 SPOT									16,546,513,844,000.00	81,215,690,400	700,165,603,20
Total For R2048									16,546,513,844,000.00	81,215,690,400	700,165,603,20
R209 On 31/03/2036 Spot Bond			10.20000	72.85423	10.19500	72.86341			366,583,857,920,000.00	133,978,809,600	465,018,058,80
Total R209 SPOT									16,583,857,920,000.00	133,978,809,600	465,018,058,80
Total For R209									16,583,857,920,000.00	133,978,809,600	465,018,058,80
R210 On 31/03/2028 Spot Bond			3.10000	213.36943	3.08000	213.57320			138,079,756,080,000.00	44,541,856,800	186,649,186,60
Total R210 SPOT									18,079,756,080,000.00	44,541,856,800	186,649,186,60
Total For R210									18,079,756,080,000.00	44,541,856,800	186,649,186,60
R212 On 31/01/2022 Spot Bond			1.10000	175.43358	1.10000	175.42505			955,680,000,000,000.00	868,800,000,000	435,400,000,00
Total R212 SPOT									15,680,000,000,000.00	868,800,000,000	435,400,000,00
Total For R212									15,680,000,000,000.00	868,800,000,000	435,400,000,00
R213 On 28/02/2031 Spot Bond			9.58500	87.52989	9.60000	87.42688			274,517,043,649,000.00	237,299,639,400	490,755,591,10
Total R213 SPOT									7,451,043,649,000.00	237,299,639,400	490,755,591,10
Total For R213									7,451,043,649,000.00	237,299,639,400	490,755,591,10
R214 On 28/02/2041 Spot Bond			10.49000	70.12877	10.47500	70.19979			309,379,207,394,000.00	1,173,439,390,600	808,639,406,80
Total R214 SPOT									19,379,207,394,000.00	173,439,390,600	308,639,406,80
Total For R214									19,379,207,394,000.00	173,439,390,600	308,639,406,80
RDFB1 On 27/03/2022 Spot Bond				100.54599		100.53153			0.00	0	
Total RDFB11 SPOT									0.00	0	
Total For RDFB11									0.00	0	
RDFB1 On 27/11/2022 Spot Bond				101.23684		101.22333			0.00	0	
Total RDFB12 SPOT									0.00	0	
Total For RDFB12									0.00	0	
RDFB1 On 12/03/2023 Spot Bond				100.86348		100.84963			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1: On 05/12/2023 Spot Bond				101.02143		101.00741				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2022 Spot Bond				101.11916		101.10551				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1: On 11/02/2024 Spot Bond				100.63011		100.61573				0.00	0	100,000,00
Total RDFB17 SPOT										0.00	0	100,000,00
Total For RDFB17										0.00	0	100,000,00
RDFB1: On 11/02/2026 Spot Bond				99.34639		99.33254				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond				100.63459		100.62225				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond				100.61729		100.60340				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond				100.64509		100.63051				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond				100.52290		100.50866				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond				100.99010		100.97634				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond				99.82965		99.81566				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond				101.07509		101.06078				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond				100.09574		100.02735				0.00	2,400,000,000	600,000,00
Total RDFB27 SPOT										0.00	2,400,000,000	600,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For RDFB27										0.00	2,400,000,000	600,000,000
RED13: On 13/05/2026 Spot Bond				101.53336		101.51363				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond				100.74840		100.73327				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond				99.26072		99.26567				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond				101.43917		101.41437				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond				102.06324		102.03590				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond				100.02512		100.00044				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond				101.38767		101.36425				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond				100.32535		100.31307				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond				100.42431		100.39681				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond				100.60022		100.56926				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40: On 13/10/2022 Spot Bond				100.32093		100.30658				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41: On 30/11/2022 Spot Bond				100.98237		100.96817				0.00	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 RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond				100.10897		100.09283				0.00	400,000,000	100,000,000
Total RES49 SPOT										0.00	400,000,000	100,000,000
Total For RES49										0.00	400,000,000	100,000,000
RES50 On 22/10/2023 Spot Bond				100.13054		100.11489				0.00	0	100,000,000
Total RES50 SPOT										0.00	0	100,000,000
Total For RES50										0.00	0	100,000,000
RES52 On 07/05/2024 Spot Bond				99.95278		99.93795				0.00	400,000,000	100,000,000
Total RES52 SPOT										0.00	400,000,000	100,000,000
Total For RES52										0.00	400,000,000	100,000,000
RES53 On 20/09/2025 Spot Bond				100.68993		100.67502				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			7.00000	105.66296	6.98000	105.67828				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.84000	94.11353	11.85500	94.01803				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			10.88500	99.78817	10.90000	99.67285				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond				101.00093		100.98487				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.00500	99.46767	10.01000	99.41795				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.51000	103.95954	5.49000	103.95067				0.00	0	200,000,000
Total SBK23 SPOT										0.00	0	200,000,000
Total For SBK23										0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBN02 On 02/08/2024 Spot Bond				99.98611		99.97219			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond				99.98529		99.97064			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.07000	109.19489	8.05000	109.24550			0.00	0	174,900,00
Total SBS20 SPOT									0.00	0	174,900,00
Total For SBS20									0.00	0	174,900,00
SBS21 On 15/05/2026 Spot Bond				104.78984		104.77183			0.00	0	68,000,00
Total SBS21 SPOT									0.00	0	68,000,00
Total For SBS21									0.00	0	68,000,00
SBS27 On 20/02/2024 Spot Bond			7.15000	110.12799	7.14500	110.11671			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.94000	102.45557	7.92000	102.50591			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.18000	108.20493	8.16000	108.27024			0.00	0	3,650,000,00
Total SBS31 SPOT									0.00	0	3,650,000,00
Total For SBS31									0.00	0	3,650,000,00
SBS34 On 19/09/2024 Spot Bond			7.19000	110.60450	7.17000	110.63217			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.40000	104.53613	7.38000	104.56948			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.96500	104.26574	8.98000	104.15393			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.88000	105.28243	5.96000	105.20379			0.00	0	
Total SBS41 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 SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.66000	111.97015	7.64000	112.01534				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.31000	113.72618	8.29000	113.79740				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.07500	109.45021	6.05500	109.45300				0.00	0	100,000,00
Total SBS46 SPOT										0.00	0	100,000,00
Total For SBS46										0.00	0	100,000,00
SBS47 On 15/02/2023 Spot Bond				102.04160		102.02822				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.97000	99.98639	4.97000	100.00000				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.89000	105.32505	6.87000	105.34339				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond				102.09629		102.08052				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond				102.70414		102.77521				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond				101.10405		101.09253				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.83500	102.69297	5.02000	102.61213				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond				102.13461		102.11988				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond				103.44316		103.42706				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond				100.54419		100.53080				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond				100.62983		100.61639				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond				100.85343		100.83919				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond				101.07753		101.06281				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond				101.75113		101.73723				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond				100.66635		100.65473				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond				100.42061		100.40662				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond				101.30115		101.28765				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond				100.94461		100.93009				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.18000	318.85416	2.13000	319.08974				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBSI14 On 07/12/2033 Spot Bond			4.99000	219.58973	5.02000	218.92811				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond				100.99112		100.97839				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond				101.02449		101.01130				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond				101.45221		101.43761				0.00	0	1,000,000,00
Total SBT101 SPOT										0.00	0	1,000,000,00
Total For SBT101										0.00	0	1,000,000,00
SBT102 On 30/09/2022 Spot Bond				103.06969		103.05370				0.00	0	200,000,00
Total SBT102 SPOT										0.00	0	200,000,00
Total For SBT102										0.00	0	200,000,00
SBT103 On 31/03/2024 Spot Bond				104.27383		104.25179				0.00	1,000,000,000	1,000,000,00
Total SBT103 SPOT										0.00	1,000,000,000	1,000,000,00
Total For SBT103										0.00	1,000,000,000	1,000,000,00
SBT104 On 30/09/2025 Spot Bond				104.73067		104.70636				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				100.91727		100.89681				0.00	0	2,500,000,00
Total SBT106 SPOT										0.00	0	2,500,000,00
Total For SBT106										0.00	0	2,500,000,00
SBT201 On 13/02/2023 Spot Bond				103.27923		103.26420				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond				102.37635		102.36047				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.72000	107.94140	6.70000	107.95731				0.00	0	
Total SBT203 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 SBT203									0.00	0	
SBT204 On 16/04/2024 Spot Bond				100.76350		100.74700			0.00	0	
Total SBT204 SPOT									0.00	0	
Total For SBT204									0.00	0	
SBT205 On 31/01/2025 Spot Bond				100.54884		100.53291			0.00	0	
Total SBT206 SPOT									0.00	0	
Total For SBT206									0.00	0	
SBT207 On 25/06/2025 Spot Bond				106.85224		106.82895			0.00	0	470,000,00
Total SBT207 SPOT									0.00	0	470,000,00
Total For SBT207									0.00	0	470,000,00
SBT208 On 28/11/2025 Spot Bond				103.44038		103.42220			0.00	0	
Total SBT208 SPOT									0.00	0	
Total For SBT208									0.00	0	
SBT209 On 29/06/2026 Spot Bond				100.70988		100.69438			0.00	0	
Total SBT209 SPOT									0.00	0	
Total For SBT209									0.00	0	
SGI006 On 11/07/2022 Spot Bond				100.03840		100.01370			0.00	0	
Total SGI006 SPOT									0.00	0	
Total For SGI006									0.00	0	
SLI5 On 16/08/2026 Spot Bond				101.10226		101.08796			0.00	0	
Total SLI5 SPOT									0.00	0	
Total For SLI5									0.00	0	
SLI6 On 16/08/2028 Spot Bond				101.14226		101.12743			0.00	0	
Total SLI6 SPOT									0.00	0	
Total For SLI6									0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.72500	102.36393	8.70500	102.43747			0.00	0	
Total SLI7 SPOT									0.00	0	
Total For SLI7									0.00	0	
SLRA4 On 15/11/2022 Spot Bond				101.15966		101.14479			0.00	0	
Total SLRA4 SPOT									0.00	0	
Total For SLRA4									0.00	0	
SLRA5 On 15/08/2022 Spot Bond				101.18486		101.17107			0.00	0	
Total SLRA5 SPOT									0.00	0	
Total For SLRA5									0.00	0	
SLRA6 On 15/11/2023 Spot Bond				101.20232		101.18689			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond				101.19163		101.17635				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond				101.27695		101.26056				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond				101.17037		101.15537				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond				101.27695		101.26056				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond				101.25560		101.23949				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond				101.40488		101.38683				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond				101.21303		101.19748				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond				101.31960		101.30265				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond				101.30891		101.29210				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.04500	108.91173	7.02500	108.91449			19,726,000,000,000.00	2,800,000,000	700,000,000	
Total SNT03 SPOT									19,726,000,000,000.00	2,800,000,000	700,000,000	
Total For SNT03									19,726,000,000,000.00	2,800,000,000	700,000,000	
SNT04 On 27/06/2022 Spot Bond				100.85985		100.84632			0.00	0	0	
Total SNT04 SPOT									0.00	0	0	
Total For SNT04									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT05 On 30/11/2025 Spot Bond				101.01482		100.99966				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond				101.20811		101.19499				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond				101.07926		101.06472				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond				101.33589		101.32189				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond				100.98615		100.97293				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond				101.00942		100.99587				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond				100.60072		100.58560				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond				101.73197		101.71749				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond				100.66218		100.64875				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond				100.87737		100.86315				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond				100.57618		100.56375				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond				100.42097		100.40668				0.00	0	
Total SPG009 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 SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond				101.05943		101.04500				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond				102.54419		102.52887				0.00	2,000,000,000	700,000,000
Total SSA07 SPOT										0.00	2,000,000,000	700,000,000
Total For SSA07										0.00	2,000,000,000	700,000,000
SSA08 On 16/05/2024 Spot Bond				100.50345		100.48884				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.71600	150.68890	3.73600	150.57522				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			7.70500	112.39487	7.68500	112.45729				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.07500	90.32175	9.09000	90.21581				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond				98.72832		98.71261				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond				100.29899		100.28428				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.75000	107.76863	6.73000	107.78164				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.94000	111.61170	4.95000	111.44723				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond				98.65785		98.64306				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond				100.01712		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 SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond				100.85451		100.83941				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.81000	315.36209	2.76000	315.58878				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond				100.09251		100.02464				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond				99.97079		99.95615				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				100.36767		100.35521				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.52000	151.53892	3.54000	151.42532				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.94000	111.61170	4.95000	111.44723				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.45000	107.62057	4.45000	107.59910				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.28000	199.82122	4.26000	200.00355				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond				101.02243		101.00740				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 28/05/2023 Spot Bond				101.00322		100.98849				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond				100.95597		100.94199				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond				100.77316		100.75820				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond				100.75487		100.74029				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond				101.89688		101.85748				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond				101.70542		101.67015				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond				100.69031		100.67540				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond				100.30575		100.29068				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond				101.04687		101.03145				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond				100.85475		100.83874				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond				99.90959		99.89449				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.82500	223.00688	4.85500	222.33401				0.00	0	
Total SSN084 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond				99.61230		99.59839				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond				101.18461		101.17038				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond				100.84422		100.83096				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond				101.10941		101.09273				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond				100.91378		100.89848				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.99000	89.23661	9.99500	89.18740				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond				100.81111		100.79292				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.43000	198.17074	4.41000	198.35050				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.00500	219.28220	5.03500	218.62159				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 04/02/2022 Spot Bond				99.96064		99.94750				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN10: On 10/02/2023 Spot Bond				101.15566		101.14173				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11: On 31/03/2024 Spot Bond				100.64613		100.62695				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/03/2022 Spot Bond				100.64559		100.63427				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond				100.80348		100.79170				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12(On 22/02/2022 Spot Bond				96.14465		96.13827				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN13(On 22/03/2022 Spot Bond				100.56399		100.55147				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13(On 12/10/2022 Spot Bond				100.29965		100.28603				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13(On 20/10/2022 Spot Bond				100.18822		100.17395				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13(On 27/10/2023 Spot Bond				100.10614		100.08481				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond				99.95729		99.93601				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 03/11/2022 Spot Bond				99.96753		99.95136				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14(On 09/11/2023 Spot Bond				101.89095		101.86754				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14(On 18/02/2022 Spot Bond				100.99308		100.97984				0.00	0	
Total SSN143 SPOT										0.00	0	
Total For SSN143										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN14 On 18/02/2022 Spot Bond				100.98281		100.96970				0.00	0	
Total SSN144 SPOT										0.00	0	
Total For SSN144										0.00	0	
SSN14 On 28/02/2022 Spot Bond				100.91542		100.90176				0.00	0	
Total SSN145 SPOT										0.00	0	
Total For SSN145										0.00	0	
SSN14 On 09/12/2022 Spot Bond				100.90504		100.88878				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				100.90593		100.89076				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.20000	105.53193	8.18000	105.57184				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond				100.90078		100.88877				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond				100.99195		100.97865				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond				100.98807		100.97482				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond				101.03637		101.02244				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond				101.01699		101.00333				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	103.20694	7.21000	103.18708				0.00	0	
Total T17A31 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 T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	102.99907	7.72000	102.95621				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TFS14€ On 20/03/2022 Spot Bond				100.74119		100.72946				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond				100.70907		100.69718				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond				100.98105		100.96865				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond				101.28740		101.27481				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond				101.69414		101.68120				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond				100.62528		100.61376				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond				101.19657		101.18374				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond				100.94559		100.93385				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond				100.56583		100.55302				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond				100.32600		100.31414				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond				100.80604		100.79265				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond				100.14451		100.13243				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond				100.33323		100.32043				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond				100.46029		100.44830				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond				100.48403		100.47135				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond				100.67254		100.81485				0.00	2,000,000,000	1,000,000,000
Total TFS169 SPOT										0.00	2,000,000,000	1,000,000,000
Total For TFS169										0.00	2,000,000,000	1,000,000,000
TFS17C On 30/11/2026 Spot Bond				100.86494		100.85214				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				101.06995		101.05544				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.82000	101.92501	9.82000	101.89802				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A5 On 21/11/2022 Spot Bond				101.01160		100.99712				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond				101.02884		101.01502				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15A: On 21/11/2022 Spot Bond				100.98616		100.97294				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond				101.11807		101.10297				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond				101.25832		101.24391				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond				101.27994		101.26590				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond				101.20921		101.19282				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond				101.41534		101.40003				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond				101.16267		101.14694				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond				102.34862		102.32588				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond				101.86808		101.84558				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond				101.57550		101.55388				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond				101.11364		101.10077				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond				101.26965		101.25562				0.00	0	
Total TH16A2 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 TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	103.77499	8.49000	103.75154				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond				101.17443		101.16100				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond				101.04629		101.03222				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond				100.99779		100.98441				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond				101.04047		101.02648				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	102.56298	5.76000	102.54715				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond				101.08315		101.06855				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond				101.15296		101.13737				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond				101.15684		101.14119				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond				101.14327		101.12781				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond				101.23634		101.21956				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond				101.21113		101.19471				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond				101.55997		101.53857				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond				101.72459		101.70083				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond				101.62776		101.60539				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond				101.12358		101.10840				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond				101.09451		101.07975				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C On 21/02/2026 Spot Bond				101.19333		101.17716				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C On 21/02/2026 Spot Bond				101.14877		101.13323				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D On 21/02/2026 Spot Bond				101.54963		101.52837				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond				101.47801		101.45778				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O On 21/02/2022 Spot Bond				100.88932		100.87697				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TH17O On 21/11/2022 Spot Bond				100.90079		100.88878				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TL23 On 05/09/2022 Spot Bond				100.78165		100.76693			0.00	1,200,000,000	300,000,000
Total TL23 SPOT									0.00	1,200,000,000	300,000,000
Total For TL23									0.00	1,200,000,000	300,000,000
TL24 On 05/09/2022 Spot Bond			6.45000	105.18263	6.43000	105.17580			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			7.05000	109.81643	7.03000	109.84374			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond				101.72932		101.71367			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond				100.35134		100.33746			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			8.20000	105.53360	8.18000	105.56714			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond				100.66551		100.65022			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond				100.69331		100.67967			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond				101.21575		101.20128			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond				99.88444		99.87001			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			7.00000	108.76251	6.98000	108.77587		2,574,573,400,000.00		367,796,200	1,277,746,300
Total TN23 SPOT								2,574,573,400,000.00		367,796,200	1,277,746,300
Total For TN23								2,574,573,400,000.00		367,796,200	1,277,746,300
TN23/R On 06/11/2023 Spot Bond			100.00000	34.53511	100.00000	34.45784			0.00	0	
Total TN23/R2023 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 TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.57000	107.07142	8.55000	107.10823				830,021,640,000.00	96,852,000	1,692,320,30
Total TN25 SPOT										830,021,640,000.00	96,852,000	1,692,320,30
Total For TN25										830,021,640,000.00	96,852,000	1,692,320,30
TN25/R On 19/08/2025 Spot Bond			100.00000	18.78661	100.00000	18.74525				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.60000	98.86509	9.58000	98.92512				796,358,400,000.00	82,954,000	18,620,507,30
Total TN27 SPOT										796,358,400,000.00	82,954,000	18,620,507,30
Total For TN27										796,358,400,000.00	82,954,000	18,620,507,30
TN27/R On 14/11/2027 Spot Bond			100.00000	11.46108	100.00000	11.43544				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.92500	100.93913	10.93000	100.88246				0.00	0	1,200,000,00
Total TN30 SPOT										0.00	0	1,200,000,00
Total For TN30										0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.73038	8.00000	118.70479				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.69000	96.28220	11.67500	96.35871				0.00	0	2,000,000,00
Total TN40 SPOT										0.00	0	2,000,000,00
Total For TN40										0.00	0	2,000,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.36349	10.75000	103.33375				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TR5A11 On 20/06/2024 Spot Bond				100.63872		100.62501				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond				100.92627		100.91266				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond				100.64559		100.63172				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond				100.97127		100.95695				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.61000	100.88621	7.61000	100.86551				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond				100.55333		100.54162				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM On 20/12/2022 Spot Bond				100.81679		100.80492				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond				100.58678		100.57010				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.46000	103.88204	6.44000	103.87915				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond				101.13972		101.12502				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond				101.46922		101.45033				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond				100.91261		100.89274				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond				100.28305		100.26918				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond				100.29724		100.28260				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.75000	107.76692	6.73000	107.78883				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A On 13/04/2022 Spot Bond				100.28305		100.26918				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond				100.29724		100.28260				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	102.60695	8.62000	102.58317				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond				98.17644		98.15928				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond				100.99432		100.97673				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond				100.72851		100.71270				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond				101.01638		101.00134				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond				100.92091		100.90058				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond				101.35402		101.33360				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25 On 14/02/2022 Spot Bond				99.83225		99.81935				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25 On 11/03/2022 Spot Bond				99.48457		99.47100				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25 On 16/03/2022 Spot Bond				99.40696		99.39317				0.00	0	
Total TSP258 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 TSP258										0.00	0	
TSP258 On 11/05/2022 Spot Bond				98.68612		98.67285				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP260 On 16/09/2022 Spot Bond				96.82726		96.81328				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond				100.60190		100.58575				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond				100.02046		99.99982				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond				100.66367		100.64068				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC390 On 31/01/2022 Spot Bond					0.00000	101.08873				0.00	0	
Total TWC390 SPOT										0.00	0	
Total For TWC390										0.00	0	
TWC391 On 04/02/2022 Spot Bond				101.00609		100.99466				0.00	0	
Total TWC391 SPOT										0.00	0	
Total For TWC391										0.00	0	
TWC392 On 18/02/2022 Spot Bond				100.84616		100.83425				0.00	0	
Total TWC392 SPOT										0.00	0	
Total For TWC392										0.00	0	
TWC393 On 25/02/2022 Spot Bond				100.79849		100.78658				0.00	0	
Total TWC393 SPOT										0.00	0	
Total For TWC393										0.00	0	
TWC394 On 04/03/2022 Spot Bond				100.67001		100.65804				0.00	0	
Total TWC394 SPOT										0.00	0	
Total For TWC394										0.00	0	
TWC395 On 11/03/2022 Spot Bond				100.58357		100.57166				0.00	0	
Total TWC395 SPOT										0.00	0	
Total For TWC395										0.00	0	
TWC396 On 07/04/2022 Spot Bond				100.26533		100.25327				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC396 SPOT										0.00	0	
Total For TWC396										0.00	0	
TWC39 On 14/04/2022 Spot Bond				100.18090		100.16884				0.00	0	
Total TWC397 SPOT										0.00	0	
Total For TWC397										0.00	0	
TWC39 On 22/04/2022 Spot Bond				100.09648		100.08442				0.00	0	
Total TWC398 SPOT										0.00	0	
Total For TWC398										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.03000	108.72560	10.01000	108.76397				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond				101.11704		101.10272				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond				101.25562		101.23950				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond				101.31959		101.30264				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond				101.59669		101.57614				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond				100.33517		100.32043				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond				100.58066		100.56657				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond				101.01812		101.00389				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond				101.08740		101.07347				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VKE16 On 14/02/2025 Spot Bond				101.12999		101.11551				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond				100.97429		100.96110				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond				101.00845		100.99363				0.00	800,000,000	200,000,000
Total VKE18 SPOT										0.00	800,000,000	200,000,000
Total For VKE18										0.00	800,000,000	200,000,000
WHL03 On 02/10/2023 Spot Bond				100.76734		100.75360				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.33e+017	887,151,745,300	237,569,149,700
Total for SPOT :										1.33e+017	887,151,745,300	237,569,149,700
Total Futures										1.333491364e+017	887,151,774,633	237,570,522,100
Total Options										0.000000000	0	145,200
Grand Total:										1.33e+017	887,151,774,633	237,570,667,300