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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/03/2022

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 05/05/2022 Bond Future			11.45042	76.37061	11.51394	76.04434			0.00	0	8
ES33 On 04/08/2022 Bond Future			11.66906	77.42003	11.73489	77.09129			0.00	0	26
ES33 On 03/11/2022 Bond Future			11.87457	74.79340	11.94283	74.46141			0.00	0	
ES33 On 02/02/2023 Bond Future			12.07251	76.04447	12.14337	75.70860			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 05/05/2022 Bond Future			11.85982	74.85127	11.93338	74.41402			0.00	0	1,19
ES42 On 04/08/2022 Bond Future			12.05849	75.88085	12.13478	75.43964			0.00	0	3,57
ES42 On 03/11/2022 Bond Future			12.24618	72.75426	12.32535	72.30822			0.00	0	
ES42 On 02/02/2023 Bond Future			12.42037	73.97411	12.50246	73.52235			0.00	0	
Total ES42 Future									0.00	0	4,76
Total For ES42									0.00	0	4,76
I2025 On 05/05/2022 Bond Future			160.06479	160.06479	159.96765	159.96765			11,524,664.88	72	5,48
I2025 On 04/08/2022 Bond Future			160.64161	160.64161	160.55202	160.55202			0.00	0	1,11
I2025 On 03/11/2022 Bond Future			163.03906	163.03906	162.95158	162.95158			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	02/02/2023	Bond Future			164.09454	164.09454	164.01196	164.01196			0.00	0	
Total I2025 Future												11,524,664.88	72	6,61
Total For I2025												11,524,664.88	72	6,61
I2029	On	05/05/2022	Bond Future			117.58103	117.58103	117.83796	117.83796			0.00	0	2,74
I2029	On	04/08/2022	Bond Future			119.19672	119.19672	119.46022	119.46022			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			119.74389	119.74389	120.01577	120.01577			0.00	0	
I2029	On	02/02/2023	Bond Future			121.74088	121.74088	122.01993	122.01993			0.00	0	
Total I2029 Future												0.00	0	4,58
Total For I2029												0.00	0	4,58
I2033	On	05/05/2022	Bond Future			112.23195	112.23195	112.17936	112.17936			0.00	0	2,74
I2033	On	04/08/2022	Bond Future			113.77408	113.77408	113.72378	113.72378			0.00	0	4,96
I2033	On	03/11/2022	Bond Future			114.15804	114.15804	114.11226	114.11226			0.00	0	
I2033	On	02/02/2023	Bond Future			116.06168	116.06168	116.01768	116.01768			0.00	0	
Total I2033 Future												0.00	0	7,66
Total For I2033												0.00	0	7,66
I2038	On	05/05/2022	Bond Future			128.24063	128.24063	127.90247	127.90247			0.00	0	4,11
I2038	On	04/08/2022	Bond Future			128.17734	128.17734	127.84316	127.84316			0.00	0	2,66
I2038	On	03/11/2022	Bond Future			130.09078	130.09078	129.75439	129.75439			0.00	0	
I2038	On	02/02/2023	Bond Future			130.38955	130.38955	130.05361	130.05361			0.00	0	
Total I2038 Future												0.00	0	6,88
Total For I2038												0.00	0	6,88
I2046	On	05/05/2022	Bond Future			115.48044	115.48044	116.01090	116.01090			0.00	0	14,10
I2046	On	04/08/2022	Bond Future			117.06734	117.06734	117.60795	117.60795			0.00	0	2,96
I2046	On	03/11/2022	Bond Future			116.87946	116.87946	117.43379	117.43379			0.00	0	
I2046	On	02/02/2023	Bond Future			118.82978	118.82978	119.39597	119.39597			0.00	0	
Total I2046 Future												0.00	0	17,07
Total For I2046												0.00	0	17,07
I2050	On	05/05/2022	Bond Future			119.64879	119.64879	119.48065	119.48065			0.00	0	8,61
I2050	On	04/08/2022	Bond Future			119.26240	119.26240	119.10208	119.10208			0.00	0	1,41
I2050	On	03/11/2022	Bond Future			121.04264	121.04264	120.88247	120.88247			0.00	0	
I2050	On	02/02/2023	Bond Future			120.98323	120.98323	120.82608	120.82608			0.00	0	
Total I2050 Future												0.00	0	10,08
Total For I2050												0.00	0	10,08
R186	On	05/05/2022	Bond Future			8.55151	111.32285	8.62701	111.02743		5.58	14,583,293.35	131	71,30
R186	On	04/08/2022	Bond Future			8.77995	107.53741	8.86024	107.24098		5.81	0.00	0	
R186	On	03/11/2022	Bond Future			8.98390	109.11920	9.06957	108.82083		5.54	0.00	0	
R186	On	02/02/2023	Bond Future			9.16624	105.62475	9.25801	105.32400		5.54	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R186 Future												14,583,293.35	131	71,31	
R186	On	05/05/2022	Bond Future	6.73	Call			0.15000	0.00015	0,240	5.64		0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			7,742.29000	7.74229	7,446,960	5.64		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			840.79000	0.84079	681,370	5.54		0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			1,624.20000	1.62420	1,815,290	5.66		0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			410.31000	0.41031	305,980	5.66		0.00	0	40
R186	On	05/05/2022	Bond Future	9.18	Call			2,349.62000	2.34962	2,577,570	5.81		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,616.02000	1.61602	1,389,140	5.41		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			380.17000	0.38017	450,750	5.41		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,587.86000	1.58786	1,363,020	5.41		0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			416.33000	0.41633	492,650	5.42		0.00	0	40
R186	On	05/05/2022	Bond Future	7.48	Put			4,610.21000	4.61021	4,320,380	5.39		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			891.52000	0.89152	1,027,520	5.54		0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Put			3,042.11000	3.04211	2,766,820	5.32		0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			208.35000	0.20835	252,920	5.36		0.00	0	40
R186	On	05/05/2022	Bond Future	8.14	Put			2,132.04000	2.13204	1,881,190	5.36		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			357.37000	0.35737	424,160	5.40		0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			216.59000	0.21659	149,120	5.81		0.00	0	40
R186	On	05/05/2022	Bond Future	8.31	Call			368.71000	0.36871	437,250	5.41		0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			3.58000	0.00358	5,720	5.46		0.00	0	40
R186	On	05/05/2022	Bond Future	7.28	Put			5,431.05000	5.43105	5,137,770	5.46		0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			9.98000	0.00998	15,570	5.39		0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			1,644.32000	1.64432	1,415,690	5.40		0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			1,505.26000	1.50526	1,286,160	5.42		0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			73.70000	0.07370	93,830	5.32		0.00	0	40
R186	On	04/08/2022	Bond Future	9.78	Put			515.40000	0.51540	453,930	6.57		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			40.21000	0.04021	48,350	5.65		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			7,342.86000	7.34286	7,054,570	5.65		0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			342.17000	0.34217	393,150	5.46		0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			3,726.06000	3.72606	3,480,610	5.46		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			3,189.42000	3.18942	2,960,290	5.54		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			502.48000	0.50248	570,760	5.55		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			3,161.05000	3.16105	2,932,900	5.55		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			483.48000	0.48348	549,830	5.54		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			3,218.12000	3.21812	2,988,040	5.54		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			3,838.25000	3.83825	4,073,210	6.57		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			492.82000	0.49282	560,120	5.54		0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			1,021.49000	1.02149	1,137,530	5.31		0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put			2,918.54000	2.91854	2,736,210	5.31		0.00	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	03/11/2022	Bond Future	8.54	Call		1,034.88000	1.03488	1,151,850	5.31	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		2,896.38000	2.89638	2,714,980	5.31	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,048.37000	1.04837	1,166,270	5.32	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		2,874.34000	2.87434	2,693,870	5.32	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		3,947.01000	3.94701	3,691,210	5.09	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		867.45000	0.86745	910,930	5.08	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		3,993.42000	3.99342	3,736,150	5.08	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		878.14000	0.87814	922,520	5.08	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		3,970.17000	3.97017	3,713,800	5.08	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		888.91000	0.88891	933,860	5.09	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											14,583,293.35	131	96,02
R197	On	05/05/2022	Bond Future			330.01978	330.01978	329.93930	329.93930		0.00	0	75
R197	On	04/08/2022	Bond Future			326.11111	326.11111	326.06912	326.06912		0.00	0	
R197	On	03/11/2022	Bond Future			330.97942	330.97942	330.94395	330.94395		0.00	0	
R197	On	02/02/2023	Bond Future			327.86818	327.86818	327.85272	327.85272		0.00	0	
Total R197 Future											0.00	0	75
Total For R197											0.00	0	75
R202	On	05/05/2022	Bond Future			247.71712	247.71712	247.60178	247.60178		0.00	0	6,37
R202	On	04/08/2022	Bond Future			246.63638	246.63638	246.54209	246.54209		0.00	0	
R202	On	03/11/2022	Bond Future			250.31726	250.31726	250.22706	250.22706		0.00	0	
R202	On	02/02/2023	Bond Future			249.90626	249.90626	249.82724	249.82724		0.00	0	
Total R202 Future											0.00	0	6,46
Total For R202											0.00	0	6,46
R2023	On	05/05/2022	Bond Future			5.58607	103.16736	5.61072	103.14785	1.08	0.00	0	14,71
R2023	On	04/08/2022	Bond Future			5.70219	104.53459	5.73363	104.51738	0.76	0.00	0	2,38
R2023	On	03/11/2022	Bond Future			5.35624	102.19536	5.40470	102.18041	0.41	0.00	0	
Total R2023 Future											0.00	0	17,16
R2023	On	05/05/2022	Bond Future	6.29	Call		561.76000	0.56176	578,060	1.27	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		26.60000	0.02660	23,390	1.27	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		568.89000	0.56889	585,260	1.27	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		25.88000	0.02588	22,740	1.27	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		576.04000	0.57604	592,470	1.28	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		25.19000	0.02519	22,110	1.28	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		137.98000	0.13798	121,360	0.79	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		303.79000	0.30379	304,240	0.79	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		136.40000	0.13640	119,640	0.79	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		307.68000	0.30768	308,230	0.79	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2023	On	04/08/2022	Bond Future	6.05	Put			134.84000	0.13484	118,180	0.79	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			299.91000	0.29991	300,500	0.79	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			314.98000	0.31498	323,680	0.46	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			54.93000	0.05493	48,680	0.46	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			317.55000	0.31755	326,280	0.46	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			54.44000	0.05444	48,220	0.46	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			319.87000	0.31987	328,900	0.46	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			53.69000	0.05369	47,770	0.46	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	17,16
R2030	On	05/05/2022	Bond Future			9.82396	92.44710	9.88758	92.13020		8.31	0.00	0	70,56
R2030	On	04/08/2022	Bond Future			10.03516	89.68873	10.10148	89.36999		8.44	0.00	0	25,17
R2030	On	03/11/2022	Bond Future			10.21709	91.00891	10.28618	90.68749		8.11	0.00	0	
R2030	On	02/02/2023	Bond Future			10.38708	88.50355	10.45921	88.17897		8.17	0.00	0	
Total R2030 Future												0.00	0	95,73
R2030	On	05/05/2022	Bond Future	10.21	Put			471.83000	0.47183	372,130	8.49	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call			5,539.80000	5.53980	5,844,240	9.53	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			38.15000	0.03815	25,690	9.53	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call			1,227.44000	1.22744	1,386,800	8.27	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			498.40000	0.49840	394,660	8.47	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			2,020.74000	2.02074	2,235,930	8.48	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			484.97000	0.48497	383,260	8.48	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Call			188.83000	0.18883	226,080	7.81	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			7,412.83000	7.41283	7,096,250	7.69	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			2,056.20000	2.05620	2,273,400	8.49	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			1,916.33000	1.91633	1,678,330	7.99	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.65	Call			554.32000	0.55432	643,760	8.03	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			1,745.05000	1.74505	1,517,590	8.03	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	8.81	Call			12.85000	0.01285	15,970	7.65	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put			917.89000	0.91789	760,350	8.27	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			1,985.54000	1.98554	2,198,700	8.47	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			19.89000	0.01989	24,770	7.64	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			5,157.02000	5.15702	4,845,000	7.64	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call			77.07000	0.07707	94,380	7.70	0.00	0	7,50
R2030	On	05/05/2022	Bond Future	9.15	Put			3,840.11000	3.84011	3,540,520	7.70	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			2,912.00000	2.91200	2,632,350	7.81	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.60	Call			472.44000	0.47244	551,340	7.99	0.00	0	
R2030	On	05/05/2022	Bond Future	7.73	Call			0.00000	0.00000	0,000	7.76	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			11,587.77000	11.58777	11,270,870	7.76	0.00	0	

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	8.14	Call			0.15000	0.00015	0,170	7.74		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.14	Put			9,246.59000	9.24659	8,929,710	7.74		0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			1.61000	0.00161	1,930	7.69		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.81	Put			5,577.91000	5.57791	5,264,130	7.65		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			763.87000	0.76387	830,750	8.14		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			3,508.81000	3.50881	3,256,950	8.14		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			778.45000	0.77845	846,420	8.15		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			3,473.57000	3.47357	3,222,800	8.15		0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			40.29000	0.04029	44,430	8.00		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.56	Put			3,438.55000	3.43855	3,188,860	8.15		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Call			4,585.47000	4.58547	4,818,690	9.44		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Put			632.51000	0.63251	546,990	9.44		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Call			256.87000	0.25687	282,050	7.80		0.00	0	80
R2030 On 04/08/2022 Bond Future	8.30	Put			9,237.48000	9.23748	8,922,880	8.00		0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Put			5,485.56000	5.48556	5,192,000	7.80		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			793.22000	0.79322	862,270	8.15		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			1,882.06000	1.88206	2,008,000	8.02		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			2,798.60000	2.79860	2,603,120	8.02		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			1,903.79000	1.90379	2,030,760	8.03		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			2,773.32000	2.77332	2,578,870	8.03		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			1,860.75000	1.86075	1,985,660	8.02		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			2,824.33000	2.82433	2,627,820	8.02		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			1,721.30000	1.72130	1,824,550	7.88		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			3,813.86000	3.81386	3,592,530	7.88		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			634.32000	0.63432	680,030	7.54		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			6,524.78000	6.52478	6,245,910	7.54		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			1,151.89000	1.15189	1,227,290	7.66		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			4,834.44000	4.83444	4,585,260	7.66		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.80	Call			1,369.83000	1.36983	1,456,380	7.75		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			4,393.42000	4.39342	4,155,390	7.75		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			363.23000	0.36323	391,320	7.52		0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			8,178.24000	8.17824	7,881,750	7.52		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			3,841.24000	3.84124	3,619,060	7.87		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			1,739.98000	1.73998	1,844,090	7.89		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			3,786.30000	3.78630	3,565,830	7.89		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			1,610.71000	1.61071	1,708,880	7.84		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			3,981.31000	3.98131	3,754,900	7.84		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.99	Call			1,702.42000	1.70242	1,804,820	7.87		0.00	0	
Total R2030 Option										0.00	0	29,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For R2030										0.00	0	125,16
R2032 On 05/05/2022 Bond Future			10.18821	88.97972	10.25607	88.59774		9.63		0.00	0	141,27
R2032 On 04/08/2022 Bond Future			10.37824	90.18025	10.44864	89.79546		9.28		0.00	0	2,14
R2032 On 03/11/2022 Bond Future			10.55202	87.35448	10.62511	86.96596		9.35		0.00	0	
R2032 On 02/02/2023 Bond Future			10.71159	88.79566	10.78751	88.40277		8.98		0.00	0	
Total R2032 Future										0.00	0	143,35
R2032 On 05/05/2022 Bond Future	9.58	Call			100.44000	0.10044	127,450	8.78		0.00	0	78
R2032 On 05/05/2022 Bond Future	9.58	Put			4,006.97000	4.00697	3,652,000	8.78		0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			982.60000	0.98260	1,141,040	9.55		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.98	Call			4,117.09000	4.11709	4,452,000	10.72		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			152.66000	0.15266	111,030	10.80		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Put			1,103.11000	1.10311	911,340	9.68		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			4,404.39000	4.40439	4,745,760	10.82		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			148.24000	0.14824	107,630	10.82		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			5,084.53000	5.08453	5,437,940	11.05		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			97.65000	0.09765	69,080	11.05		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.18	Put			1,410.94000	1.41094	1,187,400	9.55		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			1,293.27000	1.29327	1,483,480	9.68		0.00	0	95
R2032 On 05/05/2022 Bond Future	10.98	Put			176.76000	0.17676	129,690	10.72		0.00	0	95
R2032 On 05/05/2022 Bond Future	11.02	Call			4,308.27000	4.30827	4,647,610	10.79		0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			157.21000	0.15721	114,570	10.79		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			4,356.29000	4.35629	4,696,640	10.80		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			2,699.41000	2.69941	2,443,380	9.02		0.00	0	
R2032 On 04/08/2022 Bond Future	9.40	Call			219.84000	0.21984	244,800	8.12		0.00	0	1,30
R2032 On 04/08/2022 Bond Future	10.10	Put			3,094.97000	3.09497	2,818,630	8.87		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			69.44000	0.06944	77,430	8.24		0.00	0	80
R2032 On 04/08/2022 Bond Future	10.20	Put			2,762.56000	2.76256	2,503,060	9.00		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			1,417.25000	1.41725	1,544,170	9.01		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			2,730.84000	2.73084	2,472,970	9.01		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			1,441.39000	1.44139	1,570,150	9.02		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			1,393.35000	1.39335	1,518,640	9.00		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Put			8,649.51000	8.64951	8,272,710	8.24		0.00	0	
R2032 On 04/08/2022 Bond Future	9.40	Put			6,193.53000	6.19353	5,833,700	8.12		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			513.25000	0.51325	567,500	8.38		0.00	0	80
R2032 On 04/08/2022 Bond Future	9.72	Put			4,607.87000	4.60787	4,277,330	8.38		0.00	0	
R2032 On 04/08/2022 Bond Future	10.10	Call			1,166.98000	1.16698	1,275,430	8.87		0.00	0	1,30
R2032 On 04/08/2022 Bond Future	11.60	Call			6,421.49000	6.42149	6,736,820	10.74		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			438.12000	0.43812	368,660	10.74		0.00	0	80
R2032 On 04/08/2022 Bond Future	11.89	Call			7,696.05000	7.69605	8,031,090	11.14		0.00	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 04/08/2022 Bond Future	11.89	Put			293.43000	0.29343	243,680	11.14		0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Call			2,191.94000	2.19194	2,398,050	9.34		0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Put			2,911.96000	2.91196	2,729,550	9.34		0.00	0	4%
R2032 On 03/11/2022 Bond Future	10.56	Call			2,375.80000	2.37580	2,591,560	9.40		0.00	0	
R2032 On 03/11/2022 Bond Future	10.56	Put			2,721.79000	2.72179	2,549,030	9.40		0.00	0	1%
R2032 On 03/11/2022 Bond Future	10.66	Call			2,651.40000	2.65140	2,880,900	9.48		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Call			1,318.07000	1.31807	1,486,720	9.04		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Put			4,106.43000	4.10643	3,886,560	9.04		0.00	0	4%
R2032 On 03/11/2022 Bond Future	10.16	Call			1,420.21000	1.42021	1,593,700	9.08		0.00	0	
R2032 On 03/11/2022 Bond Future	10.16	Put			3,932.73000	3.93273	3,717,700	9.08		0.00	0	1%
R2032 On 03/11/2022 Bond Future	10.21	Call			1,526.78000	1.52678	1,705,010	9.13		0.00	0	5%
R2032 On 03/11/2022 Bond Future	12.30	Put			480.41000	0.48041	465,220	11.58		0.00	0	7%
R2032 On 03/11/2022 Bond Future	9.36	Call			363.62000	0.36362	396,740	8.40		0.00	0	4%
R2032 On 03/11/2022 Bond Future	9.36	Put			7,428.99000	7.42899	7,073,590	8.40		0.00	0	
R2032 On 03/11/2022 Bond Future	9.46	Call			436.52000	0.43652	475,780	8.40		0.00	0	5%
R2032 On 03/11/2022 Bond Future	9.46	Put			6,916.21000	6.91621	6,566,950	8.40		0.00	0	
R2032 On 03/11/2022 Bond Future	9.92	Call			970.77000	0.97077	1,115,940	8.85		0.00	0	7%
R2032 On 03/11/2022 Bond Future	10.66	Put			2,466.75000	2.46675	2,307,730	9.48		0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Put			999.80000	0.99980	956,200	10.55		0.00	0	5%
R2032 On 03/11/2022 Bond Future	12.30	Call			8,779.27000	8.77927	9,152,600	11.58		0.00	0	
R2032 On 03/11/2022 Bond Future	9.92	Put			4,817.76000	4.81776	4,574,410	8.85		0.00	0	
R2032 On 03/11/2022 Bond Future	9.31	Call			331.02000	0.33102	361,420	8.40		0.00	0	1%
R2032 On 03/11/2022 Bond Future	9.31	Put			7,691.06000	7.69106	7,332,940	8.40		0.00	0	
R2032 On 03/11/2022 Bond Future	10.21	Put			3,764.58000	3.76458	3,554,290	9.13		0.00	0	
R2032 On 03/11/2022 Bond Future	10.67	Call			2,679.63000	2.67963	2,910,650	9.49		0.00	0	7%
R2032 On 03/11/2022 Bond Future	10.67	Put			2,442.16000	2.44216	2,284,660	9.49		0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Call			5,721.36000	5.72136	6,066,280	10.55		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Put			4,104.18000	4.10418	3,831,060	8.74		0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Call			2,042.47000	2.04247	2,163,310	8.75		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Put			4,864.71000	4.86471	4,567,150	8.57		0.00	0	4%
R2032 On 02/02/2023 Bond Future	10.22	Call			1,662.33000	1.66233	1,764,050	8.62		0.00	0	5%
R2032 On 02/02/2023 Bond Future	11.69	Put			1,436.80000	1.43680	1,299,500	9.86		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Call			6,484.81000	6.48481	6,752,620	10.04		0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Put			1,275.82000	1.27582	1,150,740	10.04		0.00	0	5%
R2032 On 02/02/2023 Bond Future	10.39	Call			2,020.29000	2.02029	2,140,060	8.74		0.00	0	
R2032 On 02/02/2023 Bond Future	9.31	Put			8,551.16000	8.55116	8,188,000	8.16		0.00	0	
R2032 On 02/02/2023 Bond Future	9.47	Call			585.98000	0.58598	624,010	8.19		0.00	0	5%
R2032 On 02/02/2023 Bond Future	10.40	Put			4,073.12000	4.07312	3,801,070	8.75		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Call			2,272.31000	2.27231	2,403,900	8.82		0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Put			3,772.88000	3.77288	3,511,580	8.82		0.00	0	4%

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	02/02/2023	Bond Future	10.16	Call		1,544.40000	1.54440	1,639,730	8.57		0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call		1,123.67000	1.12367	1,194,670	8.37		0.00	0	71
R2032	On	02/02/2023	Bond Future	9.92	Put		5,758.76000	5.75876	5,436,870	8.37		0.00	0	
R2032	On	02/02/2023	Bond Future	10.22	Put		4,657.89000	4.65789	4,366,720	8.62		0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call		1,998.25000	1.99825	2,116,960	8.73		0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put		4,135.42000	4.13542	3,861,240	8.73		0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call		457.46000	0.45746	487,190	8.16		0.00	0	41
R2032	On	02/02/2023	Bond Future	12.75	Call		10,012.41000	10.01241	10,334,450	11.13		0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put		636.27000	0.63627	565,420	11.13		0.00	0	71
R2032	On	02/02/2023	Bond Future	10.67	Call		2,688.80000	2.68880	2,838,960	8.93		0.00	0	71
R2032	On	02/02/2023	Bond Future	10.67	Put		3,297.94000	3.29794	3,055,210	8.93		0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call		5,929.73000	5.92973	6,185,320	9.86		0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Put		7,755.93000	7.75593	7,401,070	8.19		0.00	0	
Total R2032 Option												0.00	0	20,05
Total For R2032												0.00	0	163,44
R2035	On	05/05/2022	Bond Future			10.51062	90.31459	10.57308	89.91721	10.82		0.00	0	71,41
R2035	On	04/08/2022	Bond Future			10.69633	91.49314	10.76102	91.09270	10.39		0.00	0	49,81
R2035	On	03/11/2022	Bond Future			10.85746	88.37390	10.92437	87.96960	10.52		0.00	0	
R2035	On	02/02/2023	Bond Future			11.00568	89.86996	11.07494	89.46111	10.11		0.00	0	
Total R2035 Future												0.00	0	121,32
R2035	On	05/05/2022	Bond Future	10.72	Call		1,862.95000	1.86295	2,125,710	11.11		0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Put		938.19000	0.93819	803,570	11.11		0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Call		2,272.57000	2.27257	2,564,180	11.28		0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		6,533.38000	6.53338	6,917,620	12.70		0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		65.39000	0.06539	52,250	12.70		0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call		11,826.39000	11.82639	12,223,070	13.51		0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put		726.28000	0.72628	620,510	11.28		0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		6,423.75000	6.42375	6,807,670	12.68		0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put		1.61000	0.00161	0,910	13.51		0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		69.56000	0.06956	56,100	12.68		0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		6,478.57000	6.47857	6,862,630	12.69		0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		67.45000	0.06745	54,130	12.69		0.00	0	
R2035	On	04/08/2022	Bond Future	10.64	Put		2,719.38000	2.71938	2,455,230	10.27		0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call		2,211.89000	2.21189	2,362,720	10.36		0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put		2,465.51000	2.46551	2,215,900	10.36		0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		2,243.33000	2.24333	2,395,880	10.37		0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Put		8,241.67000	8.24167	7,851,200	9.03		0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		353.42000	0.35342	379,220	9.10		0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		6,309.60000	6.30960	5,934,960	9.10		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2035 On 04/08/2022 Bond Future	10.53	Call			1,658.09000	1.65809	1,775,110	10.15		0.00	0	40
R2035 On 04/08/2022 Bond Future	12.18	Put			370.10000	0.37010	307,230	12.56		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.64	Call			1,968.11000	1.96811	2,104,400	10.27		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			3,692.43000	3.69243	3,913,420	10.86		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			1,457.57000	1.45757	1,278,120	10.86		0.00	0	10
R2035 On 04/08/2022 Bond Future	12.18	Call			8,531.78000	8.53178	8,869,350	12.56		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Put			3,100.23000	3.10023	2,816,810	10.15		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			2,435.02000	2.43502	2,187,130	10.37		0.00	0	
R2035 On 04/08/2022 Bond Future	9.53	Call			151.67000	0.15167	161,640	9.03		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.74	Call			2,275.23000	2.27523	2,429,490	10.38		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			2,405.06000	2.40506	2,158,880	10.38		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Call			3,143.30000	3.14330	3,312,170	10.51		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			2,749.34000	2.74934	2,513,910	10.51		0.00	0	50
R2035 On 03/11/2022 Bond Future	11.05	Call			3,341.84000	3.34184	3,518,840	10.56		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	11.05	Put			2,589.95000	2.58995	2,362,650	10.56		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			3,615.30000	3.61530	3,803,060	10.64		0.00	0	
R2035 On 03/11/2022 Bond Future	9.82	Call			545.76000	0.54576	579,090	9.37		0.00	0	50
R2035 On 03/11/2022 Bond Future	9.82	Put			7,576.43000	7.57643	7,205,460	9.37		0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Call			1,281.21000	1.28121	1,359,510	9.77		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	10.30	Put			5,160.53000	5.16053	4,834,530	9.77		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			1,915.55000	1.91555	2,028,250	10.11		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			536.83000	0.53683	467,400	12.86		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	11.14	Put			2,365.10000	2.36510	2,149,900	10.64		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			3,684.96000	3.68496	3,875,400	10.65		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			2,341.21000	2.34121	2,127,350	10.65		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Call			10,247.89000	10.24789	10,582,760	12.86		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			4,087.68000	4.08768	3,796,080	10.11		0.00	0	50
R2035 On 03/11/2022 Bond Future	11.13	Put			2,389.46000	2.38946	2,172,920	10.64		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			3,649.92000	3.64992	3,839,020	10.64		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			598.61000	0.59861	535,060	12.51		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.86	Call			2,739.06000	2.73906	2,937,260	10.01		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			4,016.93000	4.01693	3,806,280	10.01		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			2,767.08000	2.76708	2,966,130	10.02		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			3,984.90000	3.98490	3,775,100	10.02		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			2,795.57000	2.79557	2,995,140	10.02		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			3,953.40000	3.95340	3,744,120	10.02		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			704.69000	0.70469	751,530	9.21		0.00	0	50
R2035 On 02/02/2023 Bond Future	9.81	Put			8,627.63000	8.62763	8,265,620	9.21		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			1,396.71000	1.39671	1,538,440	9.53		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.30	Put			6,133.01000	6.13301	5,865,890	9.53		0.00	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
R2035	On	02/02/2023	Bond Future	10.66	Call		2,204.69000	2.20469	2,386,100	9.85		0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call		3,296.53000	3.29653	3,511,080	10.15		0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Put		3,443.44000	3.44344	3,249,140	10.15		0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call		3,326.90000	3.32690	3,542,580	10.15		0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put		3,414.86000	3.41486	3,221,690	10.15		0.00	0	50
R2035	On	02/02/2023	Bond Future	13.22	Call		11,997.89000	11.99789	12,343,190	12.51		0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put		4,695.96000	4.69596	4,468,520	9.85		0.00	0	50
Total R2035 Option												0.00	0	10,95
Total For R2035												0.00	0	132,32
R2037	On	05/05/2022	Bond Future			10.69840	86.17648	10.75558	85.80900	11.50		0.00	0	85,12
R2037	On	04/08/2022	Bond Future			10.87812	83.08313	10.93725	82.71298	11.64		0.00	0	52,42
R2037	On	03/11/2022	Bond Future			11.03260	84.30661	11.09365	83.93288	11.23		0.00	0	
R2037	On	02/02/2023	Bond Future			11.17762	81.44106	11.24072	81.06313	11.38		0.00	0	
Total R2037 Future												0.00	0	137,54
R2037	On	05/05/2022	Bond Future	11.84	Put		75.19000	0.07519	53,390	13.46		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Call		6,506.30000	6.50630	6,850,740	13.44		0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		80.32000	0.08032	57,280	13.44		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		6,560.51000	6.56051	6,905,580	13.45		0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		77.71000	0.07771	55,300	13.45		0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		6,614.75000	6.61475	6,960,430	13.46		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		1,259.95000	1.25995	1,107,400	12.23		0.00	0	0
R2037	On	04/08/2022	Bond Future	10.10	Call		444.23000	0.44423	471,880	10.21		0.00	0	0
R2037	On	04/08/2022	Bond Future	10.10	Put		5,921.37000	5.92137	5,578,870	10.21		0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		2,212.44000	2.21244	2,347,130	11.51		0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		3,335.83000	3.33583	3,521,310	11.89		0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.89	Put		2,508.03000	2.50803	2,272,570	11.51		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		2,244.18000	2.24418	2,380,460	11.52		0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		2,477.08000	2.47708	2,243,210	11.52		0.00	0	0
R2037	On	04/08/2022	Bond Future	11.21	Put		1,659.64000	1.65964	1,474,970	11.89		0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		4,192.52000	4.19252	4,410,120	12.23		0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		6,611.31000	6.61131	6,891,420	13.25		0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		634.46000	0.63446	544,420	13.25		0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.91	Call		2,276.16000	2.27616	2,414,030	11.53		0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		2,446.44000	2.44644	2,214,160	11.53		0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		2,363.01000	2.36301	2,231,670	11.57		0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		3,656.41000	3.65641	3,894,560	11.54		0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		2,411.60000	2.41160	2,276,020	11.54		0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		3,691.74000	3.69174	3,932,020	11.55		0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		2,387.32000	2.38732	2,253,870	11.55		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	03/11/2022	Bond Future	11.32	Call		3,726.97000	3.72697	3,969,360	11.57	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call		2,911.30000	2.91130	3,034,170	11.22	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put		4,061.56000	4.06156	3,806,500	11.22	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call		2,854.52000	2.85452	2,975,590	11.20	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put		4,126.79000	4.12679	3,869,930	11.20	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		2,882.69000	2.88269	3,004,810	11.21	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,093.92000	4.09392	3,838,110	11.21	0.00	0	
Total R2037 Option											0.00	0	2,25
Total For R2037											0.00	0	139,75
R2040	On	05/05/2022	Bond Future			10.79537	88.38027	10.87273	87.84436	12.11	0.00	0	62,12
R2040	On	04/08/2022	Bond Future			10.96893	85.06636	11.04907	84.52546	12.28	0.00	0	42,38
R2040	On	03/11/2022	Bond Future			11.11794	86.31912	11.20076	85.77225	11.85	0.00	0	
R2040	On	02/02/2023	Bond Future			11.25783	83.23662	11.34352	82.68271	12.04	0.00	0	
Total R2040 Future											0.00	0	104,51
R2040	On	05/05/2022	Bond Future	9.82	Call		13.44000	0.01344	19,700	10.72	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put		7,779.80000	7.77980	7,250,150	10.72	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		88.19000	0.08819	67,590	14.26	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		6,851.69000	6.85169	7,367,290	14.27	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		85.64000	0.08564	65,330	14.27	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		13,100.81000	13.10081	13,635,960	15.15	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		595.42000	0.59542	787,540	11.84	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put		2,722.86000	2.72286	2,379,070	11.84	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		6,735.72000	6.73572	7,250,740	14.25	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		1.48000	0.00148	0,720	15.15	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put		90.81000	0.09081	69,920	14.25	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		6,793.71000	6.79371	7,309,020	14.26	0.00	0	
R2040	On	04/08/2022	Bond Future	9.70	Call		116.99000	0.11699	132,280	10.69	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put		9,993.12000	9.99312	9,467,510	10.69	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		1,494.15000	1.49415	1,650,110	11.87	0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Put		3,890.34000	3.89034	3,505,400	11.87	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		2,504.90000	2.50490	2,737,850	12.32	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		2,600.73000	2.60073	2,295,070	12.33	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		2,574.91000	2.57491	2,812,450	12.34	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		2,568.66000	2.56866	2,265,300	12.34	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		8,005.42000	8.00542	8,449,080	14.53	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		2,633.12000	2.63312	2,325,170	12.32	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		568.08000	0.56808	470,840	14.53	0.00	0	46
R2040	On	04/08/2022	Bond Future	11.04	Call		2,539.79000	2.53979	2,775,030	12.33	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		3,897.03000	3.89703	4,174,460	12.00	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 03/11/2022 Bond Future	11.39	Put			2,668.18000	2.66818	2,398,740	12.00		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			3,934.47000	3.93447	4,213,660	12.01		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			2,641.48000	2.64148	2,373,800	12.01		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			3,972.33000	3.97233	4,253,260	12.02		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			2,615.27000	2.61527	2,349,330	12.02		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Put			4,445.78000	4.44578	4,171,680	11.93		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Call			2,928.27000	2.92827	3,205,480	11.91		0.00	0	
R2040 On 02/02/2023 Bond Future	11.10	Put			4,517.70000	4.51770	4,241,000	11.91		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Call			2,958.55000	2.95855	3,237,060	11.92		0.00	0	
R2040 On 02/02/2023 Bond Future	11.11	Put			4,481.77000	4.48177	4,206,370	11.92		0.00	0	
R2040 On 02/02/2023 Bond Future	11.12	Call			2,988.68000	2.98868	3,268,490	11.93		0.00	0	
Total R2040 Option										0.00	0	4,96
Total For R2040										0.00	0	109,45
R2044 On 05/05/2022 Bond Future			10.81574	85.20194	10.88767	84.69219		12.78		0.00	0	69,64
R2044 On 04/08/2022 Bond Future			10.97967	81.97032	11.05415	81.45584		12.97		0.00	0	22,58
R2044 On 03/11/2022 Bond Future			11.12007	83.17751	11.19699	82.65738		12.51		0.00	0	
R2044 On 02/02/2023 Bond Future			11.25155	80.16841	11.33106	79.64168		12.73		0.00	0	
Total R2044 Future										0.00	0	92,23
R2044 On 05/05/2022 Bond Future	11.91	Call			6,808.78000	6.80878	7,288,770	14.67		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Put			94.52000	0.09452	64,760	14.67		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Call			6,867.15000	6.86715	7,347,900	14.69		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Put			91.81000	0.09181	62,810	14.69		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Call			6,925.51000	6.92551	7,406,970	14.71		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Put			89.18000	0.08918	60,890	14.71		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			2,469.85000	2.46985	2,189,850	13.11		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Call			2,710.38000	2.71038	2,940,490	13.08		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			2,533.07000	2.53307	2,248,700	13.08		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			2,747.12000	2.74712	2,979,420	13.09		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			2,501.39000	2.50139	2,219,210	13.09		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			2,783.90000	2.78390	3,018,380	13.11		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			4,017.80000	4.01780	4,282,270	12.68		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			2,671.44000	2.67144	2,415,780	12.68		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			4,056.28000	4.05628	4,322,430	12.69		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			2,644.57000	2.64457	2,390,590	12.69		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			3,979.46000	3.97946	4,242,260	12.67		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			2,698.54000	2.69854	2,441,210	12.67		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			4,411.42000	4.41142	4,159,760	12.63		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			3,167.83000	3.16783	3,443,840	12.64		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			4,375.75000	4.37575	4,125,030	12.64		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 02/02/2023 Bond Future	11.16	Call			3,199.62000	3.19962	3,476,860	12.65		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			4,340.03000	4.34003	4,090,540	12.65		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			3,135.90000	3.13590	3,410,970	12.63		0.00	0	
Total R2044 Option										0.00	0	
Total For R2044										0.00	0	92,23
R2048 On 05/05/2022 Bond Future			10.75144	84.29333	10.82816	83.73122		13.25		0.00	0	193,47
R2048 On 04/08/2022 Bond Future			10.90774	85.39264	10.98719	84.82519		12.77		0.00	0	6,55
R2048 On 03/11/2022 Bond Future			11.04255	82.24621	11.12467	81.67219		12.98		0.00	0	
R2048 On 02/02/2023 Bond Future			11.16602	83.63943	11.25089	83.05794		12.52		0.00	0	
Total R2048 Future										0.00	0	200,00
R2048 On 05/05/2022 Bond Future	11.81	Put			102.39000	0.10239	82,160	15.49		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Call			6,624.83000	6.62483	7,166,210	15.47		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			108.61000	0.10861	87,880	15.47		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			6,684.60000	6.68460	7,226,230	15.48		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			105.47000	0.10547	84,990	15.48		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			6,744.35000	6.74435	7,286,230	15.49		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			2,651.55000	2.65155	2,340,040	12.76		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Call			130.75000	0.13075	149,000	11.10		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Put			10,247.07000	10.24707	9,697,870	11.10		0.00	0	
R2048 On 04/08/2022 Bond Future	10.20	Call			555.23000	0.55523	626,120	11.38		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.98	Call			2,634.49000	2.63449	2,887,980	12.74		0.00	0	
R2048 On 04/08/2022 Bond Future	10.20	Put			6,497.27000	6.49727	6,000,710	11.38		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Call			923.91000	0.92391	1,034,770	11.78		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Put			5,286.60000	5.28660	4,830,010	11.78		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			2,685.56000	2.68556	2,371,600	12.74		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			2,671.49000	2.67149	2,927,430	12.76		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			2,708.74000	2.70874	2,967,340	12.77		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			2,617.89000	2.61789	2,309,040	12.77		0.00	0	
R2048 On 04/08/2022 Bond Future	10.90	Call			2,347.12000	2.34712	2,580,310	12.63		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.90	Put			2,970.22000	2.97022	2,635,960	12.63		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			2,730.77000	2.73077	2,534,310	13.38		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			3,989.45000	3.98945	4,361,380	13.35		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			2,787.47000	2.78747	2,585,380	13.35		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Call			4,028.57000	4.02857	4,403,450	13.36		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			2,758.99000	2.75899	2,559,850	13.36		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			4,067.85000	4.06785	4,445,410	13.38		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			4,577.81000	4.57781	4,227,170	12.35		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			3,291.60000	3.29160	3,524,430	12.35		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			4,539.99000	4.53999	4,191,330	12.35		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048	On	02/02/2023	Bond Future	11.08	Call		3,324.26000	3.32426	3,558,760	12.36	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		4,502.75000	4.50275	4,155,760	12.36	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		3,259.40000	3.25940	3,490,250	12.35	0.00	0	
Total R2048 Option											0.00	0	3,40
Total For R2048											0.00	0	203,40
R209	On	05/05/2022	Bond Future			10.47310	70.11264	10.53460	69.76893	12.11	0.00	0	20,4
R209	On	04/08/2022	Bond Future			10.63149	71.05859	10.69489	70.71212	11.68	0.00	0	1,5
R209	On	03/11/2022	Bond Future			10.77519	68.95815	10.84058	68.60807	11.79	0.00	0	2,7
R209	On	02/02/2023	Bond Future			10.90622	70.09559	10.97365	69.74136	11.37	0.00	0	
Total R209 Future											0.00	0	24,71
R209	On	05/05/2022	Bond Future	11.45	Call		4,947.51000	4.94751	5,261,940	13.97	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		103.81000	0.10381	74,530	13.97	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		7,539.51000	7.53951	7,877,320	14.60	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		15.60000	0.01560	9,700	14.60	0.00	0	12,0
R209	On	05/05/2022	Bond Future	10.75	Call		1,892.06000	1.89206	2,103,790	12.49	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		706.93000	0.70693	574,950	12.49	0.00	0	1,0
R209	On	05/05/2022	Bond Future	11.43	Call		4,853.20000	4.85320	5,166,160	13.92	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		110.09000	0.11009	79,340	13.92	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call		4,900.32000	4.90032	5,214,040	13.95	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		106.89000	0.10689	76,900	13.95	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Put		2,140.10000	2.14010	1,881,350	11.74	0.00	0	11,00
R209	On	05/05/2022	Bond Future	9.50	Call		10.98000	0.01098	14,320	10.64	0.00	0	2,9
R209	On	05/05/2022	Bond Future	9.50	Put		6,126.62000	6.12662	5,786,250	10.64	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call		55.71000	0.05571	68,890	10.93	0.00	0	8,5
R209	On	05/05/2022	Bond Future	9.75	Put		4,626.56000	4.62656	4,296,030	10.93	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Call		529.17000	0.52917	614,130	11.74	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		1,715.90000	1.71590	1,836,330	11.48	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		2,345.57000	2.34557	2,119,530	11.48	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		1,742.12000	1.74212	1,864,050	11.49	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		2,316.67000	2.31667	2,092,130	11.49	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		1,689.89000	1.68989	1,808,810	11.46	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		2,374.75000	2.37475	2,147,200	11.46	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		295.60000	0.29560	314,390	10.49	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call		174.30000	0.17430	185,340	10.49	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.00	Put		2,163.86000	2.16386	2,026,410	12.05	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.01	Call		3,037.04000	3.03704	3,251,390	12.06	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		2,141.62000	2.14162	2,005,890	12.06	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		3,067.32000	3.06732	3,283,590	12.08	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		2,119.57000	2.11957	1,985,760	12.08	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	03/11/2022	Bond Future	9.25	Put		9,452.76000	9.45276	9,113,720	10.49	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put		8,004.55000	8.00455	7,673,260	10.49	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call		734.28000	0.73428	842,510	10.87	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put		5,432.96000	5.43296	5,191,110	10.87	0.00	0	6,00
R209	On	03/11/2022	Bond Future	10.50	Call		1,677.07000	1.67707	1,838,980	11.54	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put		3,528.39000	3.52839	3,340,220	11.54	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		3,097.74000	3.09774	3,315,920	12.09	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,097.71000	2.09771	1,965,810	12.09	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		4,677.02000	4.67702	4,967,880	12.82	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,283.40000	1.28340	1,224,180	12.82	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		3,006.89000	3.00689	3,219,520	12.05	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		2,482.70000	2.48270	2,602,360	11.19	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,507.00000	3.50700	3,272,430	11.19	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		2,507.52000	2.50752	2,628,190	11.20	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,478.39000	3.47839	3,244,830	11.20	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		2,532.46000	2.53246	2,654,140	11.21	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,449.97000	3.44997	3,217,420	11.21	0.00	0	
Total R209 Option											0.00	0	53,60
Total For R209											0.00	0	78,31
R210	On	05/05/2022	Bond Future			218.80275	218.80275	219.69179	219.69179		0.00	0	1,00
R210	On	04/08/2022	Bond Future			221.80936	221.80936	222.71646	222.71646		0.00	0	20
R210	On	03/11/2022	Bond Future			222.18617	222.18617	223.11607	223.11607		0.00	0	
R210	On	02/02/2023	Bond Future			225.89249	225.89249	226.84280	226.84280		0.00	0	
Total R210 Future											0.00	0	1,30
Total For R210											0.00	0	1,30
R213	On	05/05/2022	Bond Future			10.06726	83.69053	10.14050	83.31981	9.37	0.00	0	25,00
R213	On	04/08/2022	Bond Future			10.26625	84.78399	10.34238	84.41037	9.06	0.00	0	
R213	On	03/11/2022	Bond Future			10.43943	82.51110	10.51851	82.13386	9.07	0.00	0	
R213	On	02/02/2023	Bond Future			10.59828	83.90577	10.68053	83.52432	8.73	0.00	0	
Total R213 Future											0.00	0	25,00
R213	On	05/05/2022	Bond Future	10.63	Call		2,728.98000	2.72898	3,021,310	9.81	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		305.64000	0.30564	227,250	9.81	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		2,769.09000	2.76909	3,063,150	9.83	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		297.21000	0.29721	220,550	9.83	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		2,809.36000	2.80936	3,105,120	9.84	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		288.99000	0.28899	214,030	9.84	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,214.70000	3.21470	2,939,300	8.75	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		928.34000	0.92834	1,027,990	8.76	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,181.10000	3.18110	2,907,130	8.76	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R213	On	04/08/2022	Bond Future	9.90	Call		945.46000	0.94546	1,046,730	8.77	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,147.57000	3.14757	2,875,220	8.77	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		911.24000	0.91124	1,009,460	8.75	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,637.99000	2.63799	2,424,390	9.00	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		1,215.98000	1.21598	1,330,870	8.69	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		3,829.89000	3.82989	3,567,540	8.69	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		1,613.77000	1.61377	1,752,050	8.85	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		3,195.70000	3.19570	2,956,740	8.85	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		2,002.88000	2.00288	2,162,810	8.98	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		2,713.18000	2.71318	2,495,870	8.98	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		291.40000	0.29140	328,330	8.31	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		7,254.16000	7.25416	6,913,850	8.31	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		324.78000	0.32478	365,230	8.30	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put		6,971.27000	6.97127	6,634,480	8.30	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		985.88000	0.98588	1,084,430	8.57	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		2,025.55000	2.02555	2,186,720	8.99	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,687.77000	2.68777	2,471,700	8.99	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,048.62000	2.04862	2,211,010	9.00	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		2,662.80000	2.66280	2,447,950	9.00	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		2,071.82000	2.07182	2,235,460	9.00	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		4,296.94000	4.29694	4,018,250	8.57	0.00	0	47
R213	On	02/02/2023	Bond Future	10.23	Call		1,741.17000	1.74117	1,860,330	8.39	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,859.13000	3.85913	3,596,840	8.39	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,981.63000	1.98163	2,112,860	8.47	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,528.60000	3.52860	3,278,380	8.47	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		417.94000	0.41794	454,940	7.98	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		7,857.06000	7.85706	7,512,610	7.98	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		1,343.00000	1.34300	1,441,330	8.23	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,520.96000	4.52096	4,237,840	8.23	0.00	0	47
R213	On	02/02/2023	Bond Future	10.21	Call		1,702.44000	1.70244	1,819,560	8.37	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		3,916.06000	3.91606	3,651,730	8.37	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,887.66000	3.88766	3,624,050	8.38	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		2,151.38000	2.15138	2,290,960	8.52	0.00	0	93
R213	On	02/02/2023	Bond Future	10.43	Put		3,320.47000	3.32047	3,078,600	8.52	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Call		7,466.01000	7.46601	7,761,400	10.18	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		815.93000	0.81593	729,870	10.18	0.00	0	93
R213	On	02/02/2023	Bond Future	10.22	Call		1,721.89000	1.72189	1,839,730	8.38	0.00	0	
Total R213 Option											0.00	0	5,32
Total For R213											0.00	0	30,40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	05/05/2022			10.76742	67.11499	10.83902	66.70086		13.23	0.00	0	15,3
R214	On	04/08/2022			10.92552	67.99025	10.99949	67.57222		12.77	0.00	0	1,3
R214	On	03/11/2022			11.06212	65.72086	11.13839	65.29818		12.97	0.00	0	
R214	On	02/02/2023			11.18721	66.83394	11.26588	66.40581		12.52	0.00	0	
Total R214 Future											0.00	0	16,6
R214	On	05/05/2022	11.73	Call			4,936.74000	4.93674	5,333,180	15.34	0.00	0	
R214	On	05/05/2022	11.73	Put			107.45000	0.10745	89,760	15.34	0.00	0	
R214	On	05/05/2022	11.74	Call			4,984.60000	4.98460	5,381,510	15.37	0.00	0	
R214	On	05/05/2022	11.74	Put			104.34000	0.10434	87,120	15.37	0.00	0	
R214	On	05/05/2022	11.75	Call			5,032.50000	5.03250	5,429,850	15.39	0.00	0	
R214	On	05/05/2022	11.75	Put			101.34000	0.10134	84,560	15.39	0.00	0	
R214	On	04/08/2022	10.98	Call			2,068.87000	2.06887	2,246,770	12.74	0.00	0	
R214	On	04/08/2022	10.98	Put			2,178.61000	2.17861	1,938,480	12.74	0.00	0	
R214	On	04/08/2022	10.99	Call			2,097.95000	2.09795	2,277,650	12.76	0.00	0	
R214	On	04/08/2022	10.99	Put			2,151.34000	2.15134	1,913,010	12.76	0.00	0	
R214	On	04/08/2022	10.97	Call			2,039.84000	2.03984	2,215,940	12.73	0.00	0	
R214	On	04/08/2022	10.97	Put			2,205.99000	2.20599	1,964,060	12.73	0.00	0	
R214	On	03/11/2022	11.34	Put			2,175.23000	2.17523	1,967,410	13.07	0.00	0	
R214	On	03/11/2022	11.35	Call			3,303.44000	3.30344	3,519,680	13.08	0.00	0	
R214	On	03/11/2022	11.35	Put			2,153.06000	2.15306	1,946,620	13.08	0.00	0	
R214	On	03/11/2022	11.36	Call			3,335.04000	3.33504	3,552,640	13.09	0.00	0	
R214	On	03/11/2022	11.36	Put			2,131.09000	2.13109	1,926,010	13.09	0.00	0	
R214	On	03/11/2022	11.34	Call			3,271.98000	3.27198	3,486,840	13.07	0.00	0	
R214	On	02/02/2023	11.07	Call			2,604.26000	2.60426	2,765,650	12.35	0.00	0	
R214	On	02/02/2023	11.07	Put			3,678.61000	3.67861	3,411,870	12.35	0.00	0	
R214	On	02/02/2023	11.08	Call			2,630.00000	2.63000	2,792,600	12.36	0.00	0	
R214	On	02/02/2023	11.08	Put			3,648.83000	3.64883	3,383,300	12.36	0.00	0	
R214	On	02/02/2023	11.09	Call			2,655.87000	2.65587	2,819,940	12.37	0.00	0	
R214	On	02/02/2023	11.09	Put			3,619.24000	3.61924	3,355,180	12.37	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	16,6
Total for Bond											26,107,958.23	203	1,270,97
ES23	On	25/01/2023			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			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future											0.00	0	
Total For ES23A											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
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	

Contract 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 R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 05/05/2022 GOVI			821.14700	821.14700	817.72100	817.72100				0.00	0	98
GOVI On 04/08/2022 GOVI			832.10900	832.10900	828.64500	828.64500				0.00	0	
GOVI On 03/11/2022 GOVI			844.44100	844.44100	840.93200	840.93200				0.00	0	
GOVI On 02/02/2023 GOVI			858.31700	858.31700	854.75600	854.75600				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 05/05/2022 GOVI	788.23	Call			294,910.00000	29.49100	329,170,000			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			294,810.00000	29.48100	329,070,000		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			294,710.00000	29.47100	328,970,000		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	819.26	Call			93,850.00000	9.38500	128,490,000		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			93,750.00000	9.37500	128,390,000		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			93,650.00000	9.36500	128,290,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call			205,220.00000	20.52200	240,310,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call			205,120.00000	20.51200	240,210,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call			205,020.00000	20.50200	240,110,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call			39,360.00000	3.93600	74,970,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			39,260.00000	3.92600	74,870,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call			39,160.00000	3.91600	74,770,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	9€
Total for GOVI												0.00	0	9€
AL37	On	05/05/2022	Index Future			808.51900	808.51900	806.53700	806.53700			0.00	0	
AL37	On	04/08/2022	Index Future			819.31400	819.31400	817.31200	817.31200			0.00	0	
AL37	On	03/11/2022	Index Future			831.45600	831.45600	829.43100	829.43100			0.00	0	
AL37	On	02/02/2023	Index Future			845.11800	845.11800	843.06600	843.06600			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/05/2022	Index Future			933.72900	933.72900	930.36300	930.36300			0.00	0	
AL7T	On	04/08/2022	Index Future			946.19500	946.19500	942.79200	942.79200			0.00	0	
AL7T	On	03/11/2022	Index Future			960.21800	960.21800	956.77100	956.77100			0.00	0	
AL7T	On	02/02/2023	Index Future			975.99600	975.99600	972.50000	972.50000			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/05/2022	Index Future			832.58300	832.58300	829.12000	829.12000			0.00	0	1€
ALBI	On	04/08/2022	Index Future			843.69800	843.69800	840.19600	840.19600			0.00	0	€

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/11/2022	Index Future			856.20200	856.20200	852.65400	852.65400			0.00	0	
ALBI	On	02/02/2023	Index Future			870.27100	870.27100	866.67100	866.67100			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	05/05/2022	Index Future			313.42700	313.42700	313.59800	313.59800			3,134,270.00	1	48
IGOV	On	04/08/2022	Index Future			317.68900	317.68900	317.86500	317.86500			0.00	0	
IGOV	On	03/11/2022	Index Future			322.47300	322.47300	322.65400	322.65400			0.00	0	
IGOV	On	02/02/2023	Index Future			327.84600	327.84600	328.03300	328.03300			0.00	0	
Total IGOV Future												3,134,270.00	1	48
Total For IGOV												3,134,270.00	1	48
Total for Index												3,134,270.00	1	72
JIBAR F	On	20/04/2022	Jibar Future			4.59500	95.40500	4.65500	95.34500			0.00	0	
JIBAR F	On	18/05/2022	Jibar Future			4.66000	95.34000	4.72000	95.28000			0.00	0	
JIBAR F	On	15/06/2022	Jibar Future			5.07500	94.92500	5.15500	94.84500			0.00	0	
JIBAR F	On	20/07/2022	Jibar Future			5.15000	94.85000	5.24000	94.76000			0.00	0	
JIBAR F	On	17/08/2022	Jibar Future			5.54000	94.46000	5.65000	94.35000			0.00	0	
JIBAR F	On	21/09/2022	Jibar Future			5.61500	94.38500	5.74500	94.25500			0.00	0	
JIBAR F	On	21/12/2022	Jibar Future			6.28000	93.72000	6.42000	93.58000			0.00	0	
JIBAR F	On	15/03/2023	Jibar Future			6.57500	93.42500	6.71000	93.29000			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			6.80000	93.20000	6.92000	93.08000			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			6.95500	93.04500	7.07500	92.92500			0.00	0	
JIBAR F	On	20/12/2023	Jibar Future			7.01500	92.98500	7.13500	92.86500			0.00	0	
JIBAR F	On	20/03/2024	Jibar Future			7.25500	92.74500	7.34500	92.65500			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 :												29,242,228.23	204	1,272,85
ABCPI3	On	07/12/2023	Spot Bond			2.27800	322.54266	2.27800	322.30648			45,560,000,000.00	20,000,000	10,000,000
Total ABCPI3 SPOT												45,560,000,000.00	20,000,000	10,000,000
Total For ABCPI3												45,560,000,000.00	20,000,000	10,000,000
ABF001	On	13/09/2026	Spot Bond					0.00000	100.17369			0.00	0	
Total ABF001 SPOT												0.00	0	
Total For ABF001												0.00	0	
ABF003	On	18/07/2024	Spot Bond					0.00000	101.66381			0.00	0	
Total ABF003 SPOT												0.00	0	
Total For ABF003												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF004 On 30/06/2026 Spot Bond			9.65000	102.30459	9.65000	102.22515				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.24500	91.43775	11.24500	91.35534				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.41434				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.13620				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.67610				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.12701				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.92204				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.56467				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.10233				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	100.47677				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.49430				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	104.44369				0.00	0	
Total ABFN26 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 ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.85084				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.01648				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.88230				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.99226				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.65261				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.10755				0.00	820,000,000	410,000,000
Total ABFN35 SPOT										0.00	820,000,000	410,000,000
Total For ABFN35										0.00	820,000,000	410,000,000
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.57700				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.97236				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.88931				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.33058				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.33964				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.43909				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.75891				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.95058				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.97730				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.99643				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.01422				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.53557				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.41156				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.13774				0.00	180,000,000	180,000,000
Total ABFN49 SPOT										0.00	180,000,000	180,000,000
Total For ABFN49										0.00	180,000,000	180,000,000
ABFN5: On 30/03/2026 Spot Bond					0.00000	99.89572				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	99.97358				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	99.75708				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.56036				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.57936				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.59526				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.29998				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.21886				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.49695				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.09263				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.84000	6.84000	6.84000	147.87056				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	33.34702	100.00000	33.10922				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.59000	2.59000	2.59000	157.67863				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.46000	3.46000	3.46000	209.25533				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.44000	4.44000	4.44000	234.84786				0.00	0	
Total ABN63 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 ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.11000	7.11000	7.11000	101.08607				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.47500	8.47500	8.47500	110.45852				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.55000	104.09359	5.55000	104.04646				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.64000	106.16827	5.64000	106.11934				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.16500	110.78654	8.16500	110.71310				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.88500	111.61754	8.88500	111.53716				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.08000	105.34799	6.08000	105.29628				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.25500	102.39633	8.25500	102.32883				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.59879	100.00000	11.52236				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.61800	325.97436	1.61800	325.75317				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.35000	11.35000	11.35000	101.36954				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.02143				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.01981				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.86470				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.01995				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.01995				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.02137				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.02137				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	165.04151				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	167.17328				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.01735				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.06306				0.00	0	1,300,000.00
Total AECI02 SPOT										0.00	0	1,300,000.00
Total For AECI02										0.00	0	1,300,000.00
AECI03 On 21/11/2022 Spot Bond					0.00000	100.59573				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI04 On 21/11/2023 Spot Bond					0.00000	100.82439				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.70837				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.47571				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.59147				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	105.54734				0.00	0	89,000,00
Total AGT01 SPOT										0.00	0	89,000,00
Total For AGT01										0.00	0	89,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.20013				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.17305				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.87512				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.95787				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.99374				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.77500	97.77014	8.77500	97.70057				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.04775				0.00	0	
Total AH2B11 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 AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.22770				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.45247				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.83174				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.50944				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.80000	104.97401	6.80000	104.91585				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.47901				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.53551				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.57025				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.07212				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.58858				0.00	780,000,000	290,000,000
Total AHF6A1 SPOT										0.00	780,000,000	290,000,000
Total For AHF6A1										0.00	780,000,000	290,000,000
AHF6A On 21/08/2024 Spot Bond					0.00000	100.94783				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.53541				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.57014				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.81259				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.64936				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A:On 21/08/2025 Spot Bond					0.00000	100.50067				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.55278				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B:On 21/08/2025 Spot Bond					0.00000	100.53975				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.58749				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C:On 21/08/2025 Spot Bond					0.00000	100.57100				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.88166				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D:On 21/08/2025 Spot Bond					0.00000	100.83849				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.80000	108.74727	7.80000	108.67871				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR04 On 29/05/2024 Spot Bond			8.23800	104.99480	8.23800	104.92458				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.11500	92.47329	12.11500	92.38320				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.49000	191.26123	5.49000	191.07153				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.46064				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	99.99989				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.95699				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.23775				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.02842				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.56096				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.92562				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.79000	250.05493	4.79000	249.82097				0.00	0	
Total ASN02 SPOT										0.00	0	
Total For ASN02										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.29000	217.34596	5.29000	217.13385				0.00	0	121,719,70
Total ASN03 SPOT										0.00	0	121,719,70

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 For ASN037									0.00	0	121,719,70
ASN15: On 31/03/2028 Spot Bond			4.33000	199.68306	4.33000	199.50362			0.00	0	
Total ASN154 SPOT									0.00	0	
Total For ASN154									0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.02569			0.00	0	
Total ASN181 SPOT									0.00	0	
Total For ASN181									0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	99.91639			0.00	0	
Total ASN194 SPOT									0.00	0	
Total For ASN194									0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.83700	115.01787	4.83700	114.90955			0.00	0	
Total ASN195 SPOT									0.00	0	
Total For ASN195									0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.01319			0.00	0	
Total ASN196 SPOT									0.00	0	
Total For ASN196									0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.01387			0.00	0	
Total ASN203 SPOT									0.00	0	
Total For ASN203									0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.01702			0.00	0	33,800,00
Total ASN204 SPOT									0.00	0	33,800,00
Total For ASN204									0.00	0	33,800,00
ASN20: On 24/08/2025 Spot Bond					0.00000	104.45373			0.00	0	
Total ASN209 SPOT									0.00	0	
Total For ASN209									0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.38179			0.00	0	
Total ASN214 SPOT									0.00	0	
Total For ASN214									0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.02554			0.00	0	
Total ASN264 SPOT									0.00	0	
Total For ASN264									0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.01019			0.00	0	
Total ASN274 SPOT									0.00	0	
Total For ASN274									0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.62874			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	100.54737				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN280 On 21/08/2023 Spot Bond					0.00000	100.53377				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.19544				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN290 On 26/09/2023 Spot Bond					0.00000	99.99982				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	100.01686				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	100.18963				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN318 On 31/03/2029 Spot Bond			4.13500	4.13500	4.13500	110.32008				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN319 On 28/02/2033 Spot Bond			4.95600	4.95600	4.95600	101.29531				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.01426				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond					0.00000	100.02074				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN333 On 09/05/2024 Spot Bond					0.00000	100.74774				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 20/06/2024 Spot Bond					0.00000	99.40339				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			4.94700	113.45006	4.94700	113.34221				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.01763				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.01313				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.00662				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.01559				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.01559				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.41953				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.02499				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.01465				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.01636				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.03247				0.00	0	
Total ASN381 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 ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.16789				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.16789				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.35273				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.01506				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.49345				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.13307				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.01473				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.02289				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.28516				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.03064				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.01187				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	100.01312				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond					0.00000	100.02707				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	100.49602				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	103.38353				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.95441				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	100.96356				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	101.35326				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.72395				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.76691				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.89325				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	100.81249				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48(On 20/06/2025 Spot Bond					0.00000	100.16424				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	112.71500				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	100.70609				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	100.75544				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.16418				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	100.16418				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	100.34800				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			10.17000	98.05960	10.17000	97.97946				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50(On 21/12/2026 Spot Bond			9.35000	97.76253	9.35000	97.68893				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			9.90000	96.49274	9.90000	96.41593				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			9.90000	96.49274	9.90000	96.41593				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2022 Spot Bond			9.10000	101.39023	9.10000	101.31675				0.00	0	
Total ASN522 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 ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	101.67776	11.05000	101.58717				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	101.67030	11.00000	101.58012				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.59571	10.50000	101.50958				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.59571	10.50000	101.50958				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	99.82302				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.86231				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.69012				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	101.61063	10.60000	101.52370				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	102.81552	10.47000	101.50534				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	101.60317	10.55000	101.51664				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.82036				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.99286				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	100.35235				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 13/02/2023 Spot Bond					0.00000	99.83938				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN575 On 20/12/2022 Spot Bond					0.00000	100.01316				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN579 On 13/02/2023 Spot Bond					0.00000	100.16643				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN580 On 14/11/2022 Spot Bond					0.00000	100.73221				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 18/03/2024 Spot Bond					0.00000	100.31764				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.22000	101.40417	9.22000	101.32844				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	101.09559				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	101.05497				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	100.83210				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.93734				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60: On 28/02/2031 Spot Bond					0.00000	100.51004				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.42338				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61(On 31/01/2030 Spot Bond					0.00000	101.04248				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2022 Spot Bond					0.00000	99.87858				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	100.87934				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.01832				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.65739				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61(On 11/05/2023 Spot Bond					0.00000	100.89979				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.01564				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.53346				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	99.83296				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.02213				0.00	0	
Total ASN633 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 ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.02720				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.34370				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.00196				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.21104				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.14876				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	99.88417				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.43479				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.58348				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	99.82866				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	99.93258				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.02470				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.02712				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.46665				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.08943				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	99.87799				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.85330				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.98944				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.21742				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.97328				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.01905				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.01945				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.01395				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.76670				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71: On 04/05/2024 Spot Bond					0.00000	100.88710				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.62672				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	99.88255				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.22920				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	99.93681				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	99.92941				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.19767				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	101.04847				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.31934				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.95627				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.48638				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	99.88324				0.00	0	
Total ASN737 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 ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.01703				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.01784				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	100.72762				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.90552				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75: On 31/05/2022 Spot Bond					0.00000	100.37717				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.06698				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.06342				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77: On 29/03/2022 Spot Bond					0.00000	101.30367				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN77: On 05/04/2022 Spot Bond					0.00000	101.08046				0.00	0	
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN77: On 11/04/2022 Spot Bond					0.00000	101.07420				0.00	0	
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN78: On 11/04/2022 Spot Bond					0.00000	101.04654				0.00	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN78: On 11/04/2022 Spot Bond					0.00000	101.01208				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
ASN78: On 13/04/2022 Spot Bond					0.00000	101.00995				0.00	0	
Total ASN782 SPOT										0.00	0	
Total For ASN782										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.60384	9.60384	9.60384	106.03113				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN78: On 19/04/2022 Spot Bond					0.00000	100.91570				0.00	0	
Total ASN784 SPOT										0.00	0	
Total For ASN784										0.00	0	
ASN78: On 25/04/2022 Spot Bond					0.00000	100.84526				0.00	0	
Total ASN785 SPOT										0.00	0	
Total For ASN785										0.00	0	
ASN78: On 28/04/2022 Spot Bond					0.00000	100.83739				0.00	0	
Total ASN787 SPOT										0.00	0	
Total For ASN787										0.00	0	
ASN78: On 28/04/2022 Spot Bond					0.00000	100.84506				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN79: On 28/04/2022 Spot Bond					0.00000	100.84506				0.00	0	
Total ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.22926				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	100.52314				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN79: On 06/06/2022 Spot Bond					0.00000	100.31445				0.00	0	
Total ASN797 SPOT										0.00	0	
Total For ASN797										0.00	0	
ASN80: On 08/06/2022 Spot Bond					0.00000	100.22589				0.00	0	
Total ASN802 SPOT										0.00	0	
Total For ASN802										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN80 On 31/07/2027 Spot Bond					0.00000	100.29316				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80 On 31/01/2027 Spot Bond					0.00000	100.20577				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80 On 31/01/2030 Spot Bond					0.00000	100.18860				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80 On 15/03/2023 Spot Bond					0.00000	100.18977				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80 On 21/12/2026 Spot Bond					0.00000	100.15153				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.48000	99.95093	4.48000	99.98772				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	99.89819	9.30000	99.97452				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.02354				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.36892				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					0.00000	100.50167				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	99.92927				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.06000	101.49099	7.06000	101.43297				0.00	0	
Total BAW33 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 BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.21946				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.38880				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	99.87939				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.86318				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			9.00000	9.00000	9.00000	101.90195				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.96000	11.96000	11.96000	100.49102				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.79122				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	98.36359				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	99.76918				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	99.76983				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	99.71817				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.00285				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.57996				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	99.58027				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.85528				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	99.85858				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	99.99390				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	99.86230				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	99.85433				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	99.93034				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.03464				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.02111				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.52719				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA9(On 30/06/2024 Spot Bond					0.00000	100.03874				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9(On 30/06/2023 Spot Bond					0.00000	99.86734				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9(On 30/09/2024 Spot Bond					0.00000	99.86289				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9(On 30/09/2024 Spot Bond					0.00000	99.86694				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB1(On 30/09/2023 Spot Bond					0.00000	99.83425				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1(On 30/09/2023 Spot Bond					0.00000	100.16563				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1(On 30/09/2024 Spot Bond					0.00000	99.83056				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1(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	
BAYB1(On 30/09/2022 Spot Bond					0.00000	99.83505				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1(On 30/09/2022 Spot Bond					0.00000	100.10392				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2(On 30/06/2023 Spot Bond					0.00000	99.82724				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2(On 30/09/2024 Spot Bond					0.00000	99.83459				0.00	0	
Total BAYB21 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 BAYB21										0.00	0	
BD030 On 18/04/2028 Spot Bond			8.90500	8.90500	8.90500	99.89571				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.87091				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.70569				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.29657				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	100.65065				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.18332				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.39937				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.12093				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.69069				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	80.54193				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.79000	102.42911	7.79000	102.36573				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.46133				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.61345				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.84821				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	100.67787				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.62281				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.03391				0.00	0	4,100,000,00
Total BGT01 SPOT										0.00	0	4,100,000,00
Total For BGT01										0.00	0	4,100,000,00
BID08 On 30/06/2022 Spot Bond					0.00000	100.29258				0.00	800,000,000	200,000,00
Total BID08 SPOT										0.00	800,000,000	200,000,00
Total For BID08										0.00	800,000,000	200,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	100.97398				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.54000	108.17836	6.54000	108.12069				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.21699				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	99.86304				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	101.14023				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID15 On 28/10/2024 Spot Bond					0.00000	100.94305				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.98679				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.29071				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.76800				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	93.72100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	64.90200				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	51.23900				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	99.95693				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BNPP1 On 10/05/2022 Spot Bond					0.00000	100.61461				0.00	0	
Total BNPP16 SPOT										0.00	0	
Total For BNPP16										0.00	0	
BNPP1 On 23/05/2022 Spot Bond					0.00000	100.40685				0.00	0	
Total BNPP17 SPOT										0.00	0	
Total For BNPP17										0.00	0	
BNPP1 On 03/06/2022 Spot Bond					0.00000	100.30842				0.00	0	
Total BNPP18 SPOT										0.00	0	
Total For BNPP18										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.24990				0.00	0	
Total BPPF13 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 BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.57169				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.24601				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.68254				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.50698				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.89557				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.28383				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.74930				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.77653				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.51014				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.67468				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.68801				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	99.93590				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.70323				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.14949				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.75818				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.40000	108.06004	8.40000	107.98678				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.65000	109.19994	8.65000	109.12376				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.25000	105.24161	9.25000	105.16405				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.67000	10.67000	10.67000	100.67214				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.17088				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.55150				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.58840				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR50 On 23/10/2023 Spot Bond					0.00000	101.31185				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.39329				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	105.21919	4.77000	107.47100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.62600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.71089				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.60000	105.55044	7.60000	105.48628				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	107.89080	8.70700	115.42200				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.02063				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	100.98376				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.88859				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.98000	99.47711	10.98000	99.39046				0.00	0	
Total CLN379 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 CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	111.90100				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	112.74104	6.50000	113.97400				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	105.12700				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39 On 20/09/2022 Spot Bond					0.00000	100.01683				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.67185				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39 On 14/11/2022 Spot Bond					0.00000	100.66656				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.29000	146.64070	5.29000	146.49725				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			5.73000	144.91324	5.73000	144.76636				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	99.94818				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	99.95368				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	100.63097				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN48 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN480 On 28/07/2022 Spot Bond			6.80000	102.25096	6.80000	102.19512				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 28/03/2022 Spot Bond					0.00000	99.95409				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN490 On 20/06/2022 Spot Bond					0.00000	100.02504				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	100.45017				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			7.20000	106.95304	7.20000	106.89139				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	101.96658				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2022 Spot Bond					0.00000	101.24019				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	101.30986				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.83453				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.26100				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.13271				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN51(On 11/10/2022 Spot Bond					0.00000	101.48521				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	97.87420				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51(On 15/09/2022 Spot Bond			9.96000	100.29982	9.96000	100.22143				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51(On 30/10/2022 Spot Bond			10.01000	104.07926	10.01000	103.99551				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51(On 25/11/2022 Spot Bond					0.00000	100.51468				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51(On 30/06/2022 Spot Bond			9.60000	102.27151	9.60000	102.19282				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52(On 12/03/2023 Spot Bond					0.00000	100.18881				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52(On 27/02/2023 Spot Bond					0.00000	100.41243				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52(On 09/09/2022 Spot Bond			9.20000	100.42348	9.20000	100.35063				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52(On 24/04/2023 Spot Bond					0.00000	101.47127				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52(On 26/04/2023 Spot Bond					0.00000	101.18832				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52(On 21/02/2024 Spot Bond					0.00000	101.54620				0.00	0	
Total CLN527 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 CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	100.64477				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.18881				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.02102				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.10195				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.13000	102.54848	10.13000	102.46453				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.30439				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.92154				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.27426				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	148.87000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 30/05/2022 Spot Bond					0.00000	100.42644				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN543 On 17/01/2024 Spot Bond					0.00000	102.93017				0.00	0	
Total CLN543 SPOT										0.00	0	
Total For CLN543										0.00	0	
CLN544 On 21/08/2026 Spot Bond			9.60000	102.43045	9.60000	102.35089				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			9.65000	101.04558	9.65000	100.96668				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			9.74000	105.05157	9.74000	104.96882				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	308.95486				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	100.67098				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.64723				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.50190				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.41127				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	115.74700				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.72605				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN562 On 12/11/2025 Spot Bond			10.19000	103.65163	10.19000	103.61891				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.60000	105.47536	9.60000	105.39344				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.76470				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.49629				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	103.37376				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.35582				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.68612				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.83000	104.17520	9.83000	104.09238				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.67903				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.68954				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.17185				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.02581				0.00	0	
Total CLN577 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 CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.05672				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	99.82892				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.72068				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.40273				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.18143				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	100.95786				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.39197				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.87285				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.25898				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.17326				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.12067				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.66679				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.67322				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.71000	149.49001	3.71000	120.46624				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.49405				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	99.95394				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.49405				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.03898				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.30492				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.23787				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.12067				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.12067				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.15000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.14139				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.70845				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	100.61556				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.72400				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.10976				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.51432				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	103.79922	9.32000	103.72133				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	100.92267				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	103.39323				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.29659				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	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 CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	100.73039				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond					0.00000	99.95959				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	97.24000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.24168				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	100.30940				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.47810				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.87126				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	100.86828				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond					0.00000	100.86589				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	95.52700				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond					0.00000	100.93762				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.76000	103.30091	6.76000	103.24401				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond					0.00000	100.61213				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	91.06842				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.09000	63.19239	12.09000	83.34516				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2022 Spot Bond					0.00000	100.53894				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.30000	98.70606	10.30000	98.62394				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.60952				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.54078				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.51890				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.74834				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.28874				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.50930				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN637 On 19/08/2025 Spot Bond					0.00000	100.60692				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	100.96011				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.65897				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.97815				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.51191				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.11855				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	101.14796				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.11874				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.75240				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.41211				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.60692				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.49388				0.00	0	
Total CLN651 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 CLN651										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	100.60692				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65: On 22/03/2030 Spot Bond					0.00000	98.34000				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	100.02704				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65: On 13/10/2026 Spot Bond					0.00000	101.56225				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	100.58295				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66: On 20/06/2023 Spot Bond					0.00000	99.61300				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	99.50700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66: On 20/12/2024 Spot Bond					0.00000	118.23800				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	142.37000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66: On 27/02/2023 Spot Bond					0.00000	100.60164				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66: On 02/04/2026 Spot Bond					0.00000	101.55975				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.72137				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.48260				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.44303				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.44021				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.66764				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.23048	150.90272	4.23048	122.51509				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.23048	150.90272	4.23048	122.51588				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.68064				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.71530				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.01670				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.68755				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN68 On 19/08/2025 Spot Bond					0.00000	103.65921				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.27466				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.01471				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	100.01602				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.89224				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	100.02480				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	100.02458				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.01791				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	99.98085				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.01807				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.79650				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.93150				0.00	0	
Total CLN697 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 CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.39924				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.75964				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	100.37643				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.62347				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN701 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.16693				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.05210				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.50160				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.73263				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.23212				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.01663				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.92102				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.16601				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711: On 11/03/2023 Spot Bond					0.00000	100.16665				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712: On 12/02/2023 Spot Bond					0.00000	100.56768				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713: On 21/06/2025 Spot Bond					0.00000	100.01695				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714: On 21/06/2025 Spot Bond					0.00000	100.01695				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715: On 21/06/2025 Spot Bond					0.00000	100.01695				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716: On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.95206				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717: On 11/09/2026 Spot Bond					0.00000	100.21132				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719: On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.94151				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720: On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.26634				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721: On 01/06/2026 Spot Bond					0.00000	100.35147				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722: On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.98208				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN724 On 21/06/2025 Spot Bond					0.00000	100.01301				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.01301				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.01301				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.01381				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.01381				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.01381				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.50200				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.54964				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.19422				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.21511				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	94.28188				0.00	0	
Total CLN736 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 CLN736										0.00	0	
CLN73: On 20/06/2023 Spot Bond					0.00000	100.02225				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN73: On 20/12/2023 Spot Bond					0.00000	100.02465				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN73: On 20/06/2026 Spot Bond					0.00000	111.03600				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN74: On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	92.92841				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74: On 19/08/2025 Spot Bond					0.00000	100.59824				0.00	820,000,000	410,000,000
Total CLN741 SPOT										0.00	820,000,000	410,000,000
Total For CLN741										0.00	820,000,000	410,000,000
CLN74: On 31/03/2032 Spot Bond					0.00000	101.71332				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	100.58701				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	98.51800				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	101.26949				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74: On 28/02/2024 Spot Bond					0.00000	100.50846				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74: On 21/12/2022 Spot Bond					0.00000	100.01801				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	101.01367				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.23023				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.20646				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.07698				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.24303				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.08429				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN76(On 20/06/2026 Spot Bond					0.00000	100.08194				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76(On 22/04/2026 Spot Bond					0.00000	101.58835				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76(On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76(On 12/02/2025 Spot Bond					0.00000	100.76199				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76(On 21/07/2027 Spot Bond					0.00000	100.87648				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76(On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	92.61964				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76(On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.07698				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76(On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76(On 23/09/2026 Spot Bond					0.00000	100.03474				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76(On 23/09/2026 Spot Bond					0.00000	101.62147				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77(On 31/07/2024 Spot Bond					0.00000	97.20515				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77(On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	81.04032				0.00	0	
Total CLN771 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 CLN771										0.00	0	
CLN77: On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	86.84333				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond					0.00000	100.46558				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	101.05199				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77: On 15/09/2028 Spot Bond			6.51000	6.51000	6.51000	117.23365				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77: On 31/05/2026 Spot Bond					0.00000	100.45267				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN77: On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN77: On 31/08/2026 Spot Bond					0.00000	100.54713				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77: On 31/01/2027 Spot Bond					0.00000	100.87671				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.88392				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78: On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	100.97931				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	101.02083				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	100.91996				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.93582				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.58250				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.01142				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.58250				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	101.96687				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	101.83055				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.98453				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.57500				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.87779				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	99.54248				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	100.84087				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN795 On 31/01/2025 Spot Bond					0.00000	100.74343				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	100.47980				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.47918				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.47932				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.46244				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.44268				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.43081				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	87.97530				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.30360				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.28682				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.29504				0.00	0	
Total CLN806 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 CLN806									0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.28839			0.00	0	
Total CLN807 SPOT									0.00	0	
Total For CLN807									0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.14291			0.00	0	
Total CLN808 SPOT									0.00	0	
Total For CLN808									0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.14297			0.00	0	
Total CLN809 SPOT									0.00	0	
Total For CLN809									0.00	0	
CLN810 On 18/04/2028 Spot Bond			8.90500	99.96747	8.90500	99.89571			0.00	0	
Total CLN81 SPOT									0.00	0	
Total For CLN81									0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.14404			0.00	0	
Total CLN810 SPOT									0.00	0	
Total For CLN810									0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.14000	108.28199	8.14000	108.21081		1,953,600,000,000.00	240,000,000	160,000,000	
Total COJ05 SPOT								1,953,600,000,000.00	240,000,000	160,000,000	
Total For COJ05								1,953,600,000,000.00	240,000,000	160,000,000	
COJ08 On 22/06/2026 Spot Bond			10.87000	104.92803	10.87000	104.83653		0.00	0	0	
Total COJ08 SPOT								0.00	0	0	
Total For COJ08								0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			9.20000	104.93373	9.20000	104.85597		0.00	0	0	
Total COJG01 SPOT								0.00	0	0	
Total For COJG01								0.00	0	0	
COT01 On 03/04/2023 Spot Bond			7.63500	101.26949	7.63500	101.20697		0.00	0	0	
Total COT01 SPOT								0.00	0	0	
Total For COT01								0.00	0	0	
COT02 On 03/04/2028 Spot Bond			12.66000	89.69024	12.66000	89.59954		0.00	0	0	
Total COT02 SPOT								0.00	0	0	
Total For COT02								0.00	0	0	
COT03 On 05/06/2028 Spot Bond			11.25000	95.07657	11.25000	94.99084		0.00	0	0	
Total COT03 SPOT								0.00	0	0	
Total For COT03								0.00	0	0	
CPV01 On 30/06/2029 Spot Bond			10.00000	10.00000	10.00000	105.75639		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.44016				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.02286				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.50155				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.98153				0.00	0	100,000,00
Total DSY02 SPOT										0.00	0	100,000,00
Total For DSY02										0.00	0	100,000,00
DSY03 On 21/11/2024 Spot Bond			10.00000	10.00000	10.00000	104.60611				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.90269				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.53985				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.03000	103.39113	7.03000	103.33195			261,375,400,000,000.00	37,180,000,000	37,360,000,00	
Total DV23 SPOT									1,375,400,000,000.00	37,180,000,000	37,360,000,00	
Total For DV23									1,375,400,000,000.00	37,180,000,000	37,360,000,00	
DV23/R On 27/02/2023 Spot Bond			100.00000	53.35603	100.00000	52.99866			0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	53.35603	100.00000	52.99866			0.00	0		
Total DV23/R2023 SPOT									0.00	0		
Total For DV23/R2023									0.00	0		
DV24 On 18/02/2024 Spot Bond			7.58000	104.66278	7.58000	104.59827			0.00	0		
Total DV24 SPOT									0.00	0		
Total For DV24									0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	100.99826	9.69000	100.91909			0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	100.99826	9.69000	100.91909			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.20000	98.43387	10.20000	98.35275				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.22000	91.34436	12.22000	91.25461				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	101.03969	10.10000	100.95721				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.03969	10.10000	100.95721				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.95854				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.48233				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.94012				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.47887				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.64532				0.00	350,000,000	350,000,000
Total DVF25 SPOT										0.00	350,000,000	350,000,000
Total For DVF25										0.00	350,000,000	350,000,000
DVF26 On 02/04/2026 Spot Bond					0.00000	95.97949				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.45397				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	100.17824				0.00	0	
Total DVFB24 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 DVFB24										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.88934				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.74796				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.76863				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	97.53116				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.81036				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.90591				0.00	380,000,000	380,000,000
Total DVFB30 SPOT										0.00	380,000,000	380,000,000
Total For DVFB30										0.00	380,000,000	380,000,000
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.60050				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.18787				0.00	67,000,000,000	67,000,000,000
Total DVFC26 SPOT										0.00	67,000,000,000	67,000,000,000
Total For DVFC26										0.00	67,000,000,000	67,000,000,000
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.19451				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.11000	105.48897	7.11000	105.42891				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.05000	113.19257	5.05000	113.08480				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.83700	102.01801	4.83700	101.92194				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/1 On 31/01/2037 Spot Bond			2.25000	139.91116	2.25000	139.80886				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.74000	153.77206	3.74000	153.64095				0.00	0	197,000,00
Total EL28 SPOT										0.00	0	197,000,00
Total For EL28										0.00	0	197,000,00
EL29 On 19/11/2029 Spot Bond			3.61200	141.16929	3.61200	141.05038				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.65500	136.46845	3.65500	136.35304				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.74000	117.06377	4.74000	116.95471				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.80700	104.16514	4.80700	104.06730				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	139.91116	2.25000	139.80886				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	162.49908				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	159.88735				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN006 On 09/06/2025 Spot Bond					0.00000	123.92895				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	122.97829				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	120.70016				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	112.16614				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	113.04915				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	108.39824				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	110.18677				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	91.17269				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	98.49328				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	98.24331				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.31000	103.49675	10.31000	103.41056				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.93500	11.93500	11.93500	96.44622				0.00	0	
Total EMM04 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 EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.98500	11.98500	11.98500	101.10403				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.40000	10.40000	10.40000	102.32299				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.40000	10.40000	10.40000	102.35216				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.90500	11.90500	11.90500	74.51000				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.27500	11.27500	11.27500	100.91669				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.90500	11.90500	11.90500	95.31257				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.35925				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.27708				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.18253				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.17835				0.00	800,000,000	200,000,00
Total EPF019 SPOT										0.00	800,000,000	200,000,00
Total For EPF019										0.00	800,000,000	200,000,00
EPF020 On 07/11/2022 Spot Bond					0.00000	100.71931				0.00	400,000,000	100,000,00
Total EPF020 SPOT										0.00	400,000,000	100,000,00
Total For EPF020										0.00	400,000,000	100,000,00
EPF021 On 02/09/2023 Spot Bond					0.00000	100.39007				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 28/05/2024 Spot Bond					0.00000	100.42654				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	100.29402				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF023 On 14/03/2025 Spot Bond					0.00000	100.17792				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.65050				0.00	1,200,000,000	300,000,000
Total EPFC50 SPOT										0.00	1,200,000,000	300,000,000
Total For EPFC50										0.00	1,200,000,000	300,000,000
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.16462				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT001 On 03/06/2022 Spot Bond					0.00000	100.33983				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT002 On 03/06/2024 Spot Bond					0.00000	100.34870				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	101.00014				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.60119				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	100.85540				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.01328				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT008 On 08/10/2024 Spot Bond					0.00000	101.11835				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT009 On 11/11/2022 Spot Bond					0.00000	100.62956				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	100.74898				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.57729				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond					0.00000	100.55279				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C6 On 17/05/2022 Spot Bond					0.00000	100.61642				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C7 On 17/08/2022 Spot Bond					0.00000	100.55768				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	100.58213				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA26 On 17/05/2022 Spot Bond					0.00000	100.54499				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA27 On 17/08/2022 Spot Bond					0.00000	100.53321				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	100.60659				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.41000	104.54819	6.41000	104.49354				0.00	0	60,000,000.00
Total ES23 SPOT										0.00	0	60,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ES23										0.00	0	60,000,000.00
ES23/R On 25/01/2023 Spot Bond			10.00000	101.68531	10.00000	101.60311				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.40000	94.81000	9.40000	94.73825			488,660,880,000.00		51,985,200	2,592,026,30
Total ES26 SPOT									488,660,880,000.00		51,985,200	2,592,026,30
Total For ES26									488,660,880,000.00		51,985,200	2,592,026,30
ES26/R On 02/04/2026 Spot Bond			7.85000	99.89429	7.85000	99.83092				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.34500	75.93105	11.40000	75.57632			57,343,268,465,000.00		5,054,497,000	5,352,545,80
Total ES33 SPOT									57,343,268,465,000.00		5,054,497,000	5,352,545,80
Total For ES33									57,343,268,465,000.00		5,054,497,000	5,352,545,80
ES33/R On 15/09/2033 Spot Bond			7.50000	100.26043	7.50000	100.20028				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.76000	78.65450	11.82500	78.18838			397,737,312,000.00		33,821,200	4,980,198,10
Total ES42 SPOT									397,737,312,000.00		33,821,200	4,980,198,10
Total For ES42									397,737,312,000.00		33,821,200	4,980,198,10
ES42/R On 25/04/2042 Spot Bond			8.50000	103.58458	8.50000	103.51354				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.22596				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.93844				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.72662				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.51082				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.77495				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.62349				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.85719				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.72879				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.77105				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.82111				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.49726				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.53101				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.53946				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.26594				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	100.91387				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB24 On 08/11/2023 Spot Bond					0.00000	104.29903				0.00	0	44,000,00
Total FRB24 SPOT										0.00	0	44,000,00
Total For FRB24										0.00	0	44,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.38286				0.00	0	54,000,00
Total FRB25 SPOT										0.00	0	54,000,00
Total For FRB25										0.00	0	54,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.92138				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.98000	107.33752	8.98000	107.25983				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.60910				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.47004				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.90000	101.08212	8.90000	101.00961				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.48237				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.10900	323.41677	2.10900	323.18436				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.59500	2.59500	2.59500	157.65699				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.53000	208.62497	3.53000	208.45097			105,900,000,000.00		30,000,000	355,000,00
Total FRBI28 SPOT									105,900,000,000.00		30,000,000	355,000,00
Total For FRBI28									105,900,000,000.00		30,000,000	355,000,00
FRBI29 On 31/03/2029 Spot Bond			4.08000	4.08000	4.08000	110.71140				0.00	0	
Total FRBI29 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 FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.73500	4.73500	4.73500	228.50982				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.03000	97.85927	5.03000	97.76583				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.05000	99.24616	5.05000	99.15101				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			7.67636	7.67636	7.67636	82.47286				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			7.71861	7.71861	7.71861	81.67008				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.89000	3.89000	3.89000	152.17202				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.23236				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC255 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	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.58491				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	102.05201				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC270 On 30/01/2023 Spot Bond					0.00000	100.89319				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.40626				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.51372				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.02219				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	115.81287				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.91410				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.03735				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	113.77616				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.01538				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	100.25942				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.65072				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.66131				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(On 20/06/2024 Spot Bond					0.00000	100.13830				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	102.22245				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.65432				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.50008				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	101.70572				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.38341				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.71885				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.01436				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.02109				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	100.02622				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	101.22729				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	100.18183				0.00	0	
Total FRC316 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 FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.90453				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.02044				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.02599				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.14734				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.02147				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.21626				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.52604				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	101.20164				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.39750				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.71683				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond					0.00000	100.99091				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	100.85662				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	102.72519				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.67168				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	100.90257				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	100.03655				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.01630				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 15/10/2022 Spot Bond					0.00000	101.06407				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	100.03003				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	100.29867				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.15672				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.02889				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2022 Spot Bond					0.00000	100.91629				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	

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 31/08/2023 Spot Bond					0.00000	100.45281				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.30485				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.04454				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.12096				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.04477				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.05467				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	100.91180				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.09031				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.92480				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	101.30729				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.76970				0.00	0	
Total FRC363 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 FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	100.73526				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	100.96588				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	100.08100				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	100.48387				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.13498				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.13536				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.05192				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.04710				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.13884				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.34850				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.07399				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.07359				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.01602				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.03847				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	100.02234				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 24/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC382 On 28/04/2022 Spot Bond					0.00000	100.84219				0.00	0	
Total FRC383 SPOT										0.00	0	
Total For FRC383										0.00	0	
FRC383 On 15/02/2025 Spot Bond					0.00000	100.57163				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.57163				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.55845				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.55845				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.29214				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	100.30843				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39(On 25/04/2023 Spot Bond					0.00000	100.44101				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39(On 28/10/2022 Spot Bond					0.00000	100.35868				0.00	0	35,000,000,00
Total FRC391 SPOT										0.00	0	35,000,000,00
Total For FRC391										0.00	0	35,000,000,00
FRC39(On 25/04/2023 Spot Bond					0.00000	100.21164				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39(On 11/11/2024 Spot Bond					0.00000	100.20631				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39(On 27/03/2024 Spot Bond					0.00000	99.94358				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39(On 31/01/2027 Spot Bond					0.00000	100.15428				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39(On 21/07/2025 Spot Bond					0.00000	100.13415				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.45100	106.37339	4.45100	106.27717				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.68700	117.19755	4.68700	117.08860				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.07282				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.55722				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.02297				0.00	170,000,000	170,000,00
Total FRJ24 SPOT										0.00	170,000,000	170,000,00

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 FRJ24										0.00	170,000,000	170,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.76315				0.00	2,000,000,000	1,000,000,000
Total FRJ25 SPOT										0.00	2,000,000,000	1,000,000,000
Total For FRJ25										0.00	2,000,000,000	1,000,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.59936				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.53505				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.25373				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.43092				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.01246				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.23800	4.23800	4.23800	107.03613				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			4.65700	4.65700	4.65700	117.53027				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.42030				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			4.79700	115.59439	4.79700	115.48589				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			4.74000	228.61721	4.74000	228.40418				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			4.93700	113.59153	4.93700	113.48364				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			4.77000	4.77000	4.77000	227.77154				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			3.44000	154.17941	3.44000	154.05170				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	132.73855	3.70500	132.62573				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			4.73700	116.46558	4.73700	116.35684				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.89000	225.47482	4.89000	225.26200				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			4.94000	224.43887	4.94000	224.22616				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			2.97000	125.23501	2.97000	156.04468				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			4.97000	223.82011	4.97000	223.60743				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			4.93700	113.59153	4.93700	113.48364				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.14000	201.76664	4.14000	201.58842				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			5.68700	103.54151	5.68700	103.43690				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS12 On 31/03/2028 Spot Bond			4.03000	202.98421	4.03000	202.80671				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			4.09000	202.31904	4.09000	202.14115				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.48000	213.60887	5.48000	213.39717				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.63700	104.17742	5.63700	104.07259				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.93700	4.93700	4.93700	113.48364				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			4.91700	113.87510	4.91700	113.76714				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			3.90000	204.43395	3.90000	204.25732				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			5.25000	218.14273	5.25000	217.93058				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.03000	202.98421	4.03000	202.80671				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.03000	202.98421	4.03000	202.80671				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			3.43100	209.76286	3.43100	209.58960				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			3.74000	152.92591	3.74000	152.79551				0.00	0	
Total FRS146 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.38000	199.13882	4.38000	198.95907				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.42000	198.70465	4.42000	198.52465				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.71000	153.05071	3.71000	152.92057				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			3.89500	204.48994	3.89500	204.31337				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.43000	4.43000	4.43000	198.41621				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 01/08/2022 Spot Bond					0.00000	5.99264				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.99643				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	101.09704				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	100.11974				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	99.94845				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	197.78745				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	135.08339				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	180.79976				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	91.41987				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.67714				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.77105				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.65260				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.41639				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	101.10537				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.55191				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS21 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22 On 20/12/2024 Spot Bond					0.00000	100.00983				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 06/07/2022 Spot Bond					0.00000	102.25702				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	100.01630				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 31/07/2022 Spot Bond					0.00000	101.45569				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS22 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	100.67796				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 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 FRS231										0.00	0	
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23: On 31/03/2032 Spot Bond					0.00000	105.58740				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23: On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23: On 13/10/2023 Spot Bond					0.00000	112.15339				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24: On 31/03/2032 Spot Bond					0.00000	100.49225				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24: On 04/12/2022 Spot Bond					0.00000	100.67497				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	72.32377				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	100.42272				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	115.03753				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	101.64441				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	101.59817				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	100.34411				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	109.54648				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 24/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS259 On 25/03/2024 Spot Bond					0.00000	99.99984				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.51522				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS263 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS266 On 31/03/2032 Spot Bond					0.00000	101.55488				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	110.55601				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	101.56644				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS270 On 05/07/2022 Spot Bond					0.00000	106.89583				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS271 On 14/07/2022 Spot Bond					0.00000	102.42329				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS272 On 21/07/2022 Spot Bond					0.00000	102.16291				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	101.55718				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 18/08/2022 Spot Bond					0.00000	100.51395				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS276 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS278 On 30/09/2024 Spot Bond					0.00000	101.95706				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	100.03429				0.00	0	
Total FRS279 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 FRS279									0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	104.60435			0.00	0	
Total FRS280 SPOT									0.00	0	
Total For FRS280									0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS281 SPOT									0.00	0	
Total For FRS281									0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	101.65146			0.00	0	
Total FRS282 SPOT									0.00	0	
Total For FRS282									0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.78000	9.78000	9.78000	99.04867			0.00	0	
Total FRS284 SPOT									0.00	0	
Total For FRS284									0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.78000	9.78000	9.78000	99.04867			0.00	0	
Total FRS285 SPOT									0.00	0	
Total For FRS285									0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.90534			0.00	0	
Total FRS286 SPOT									0.00	0	
Total For FRS286									0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	100.90768			0.00	0	
Total FRS288 SPOT									0.00	0	
Total For FRS288									0.00	0	
FRS28 On 31/01/2030 Spot Bond			11.18400	11.18400	11.18400	92.23215			0.00	0	
Total FRS289 SPOT									0.00	0	
Total For FRS289									0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	96.43256			0.00	0	
Total FRS291 SPOT									0.00	0	
Total For FRS291									0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	89.82408			0.00	0	
Total FRS292 SPOT									0.00	0	
Total For FRS292									0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	94.57410			0.00	0	
Total FRS293 SPOT									0.00	0	
Total For FRS293									0.00	0	
FRS29 On 28/04/2022 Spot Bond					0.00000	100.82358			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS294 SPOT										0.00	0	
Total For FRS294										0.00	0	
FRS294 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.82000	1.82000	1.82000	324.69305				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.55000	326.33069	1.55000	326.11109				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.56000	1.56000	1.56000	326.05842				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.78897				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.63700	109.11619	4.63700	109.01521				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.26000	73.54413	4.26000	116.31291				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.86000	2.86000	2.86000	156.51558				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.14000	3.14000	3.14000	155.32027				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.62000	2.62000	2.62000	320.53963				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	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
FRX23 On 28/02/2023 Spot Bond			6.06000	6.06000	6.06000	102.02914				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.96500	109.81953	7.96500	109.74886				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.10000	106.35613	8.10000	106.28617				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.63000	103.09268	8.63000	107.76320			65,600,082,000.00	7,601,400	11,994,100	
Total FRX26 SPOT									65,600,082,000.00	7,601,400	11,994,100	
Total For FRX26									65,600,082,000.00	7,601,400	11,994,100	
FRX27 On 07/03/2027 Spot Bond			8.27000	108.23374	8.27000	108.16227				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.91000	107.44097	8.91000	107.36338				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.58500	102.37957	9.58500	102.30017				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.41500	101.40638	9.41500	101.32910				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.73500	104.86465	9.73500	104.78254				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.14000	77.74771	11.14000	77.67827				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.40089				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.79202				0.00	0	
Total FS6A3 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 FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.48307				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.46129				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.47607				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.48042				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.76441				0.00	1,805,621,452	451,405,36
Total FST3A1 SPOT										0.00	1,805,621,452	451,405,36
Total For FST3A1										0.00	1,805,621,452	451,405,36
FST3A On 20/10/2024 Spot Bond					0.00000	100.80453				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.85699				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.88319				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.79460				0.00	200,000,000	100,000,00
Total GBL05 SPOT										0.00	200,000,000	100,000,00
Total For GBL05										0.00	200,000,000	100,000,00
GBL06 On 21/06/2024 Spot Bond					0.00000	100.26429				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.60501				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.47700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.43338				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.76983				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.47682				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.68000	117.05874	3.68000	116.95968			73,600,000,000.00	20,000,000	10,000,000	
Total GRL35 SPOT									73,600,000,000.00	20,000,000	10,000,000	
Total For GRL35									73,600,000,000.00	20,000,000	10,000,000	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.18293			0.00	0	0	
Total GRT07 SPOT									0.00	0	0	
Total For GRT07									0.00	0	0	
GRT17 On 17/10/2023 Spot Bond			6.67900	109.55599	6.67900	109.49669			0.00	0	0	
Total GRT17 SPOT									0.00	0	0	
Total For GRT17									0.00	0	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.40346			0.00	0	0	
Total GRT20 SPOT									0.00	0	0	
Total For GRT20									0.00	0	0	
GRT21 On 03/04/2024 Spot Bond			7.41000	104.20644	7.41000	104.14397			0.00	0	0	
Total GRT21 SPOT									0.00	0	0	
Total For GRT21									0.00	0	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.98097			0.00	0	0	
Total GRT22 SPOT									0.00	0	0	
Total For GRT22									0.00	0	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.77528			0.00	0	0	
Total GRT23 SPOT									0.00	0	0	
Total For GRT23									0.00	0	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.28224			0.00	0	0	
Total GRT24G SPOT									0.00	0	0	
Total For GRT24G									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
GRT25 On 09/03/2025 Spot Bond					0.00000	100.70569				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.73270				0.00	0	600,000,00
Total GRT26G SPOT										0.00	0	600,000,00
Total For GRT26G										0.00	0	600,000,00
GRT27 On 28/09/2023 Spot Bond					0.00000	99.67266				0.00	120,000,000	60,000,00
Total GRT27 SPOT										0.00	120,000,000	60,000,00
Total For GRT27										0.00	120,000,000	60,000,00
GRT29 On 10/12/2023 Spot Bond					0.00000	99.98463				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.93413				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.37898				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.70739				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.72632				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.82454				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.01856				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.91034				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.81635				0.00	0	
Total GRT39 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 GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.97816				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.22049				0.00	0	900,000,00
Total GRT41 SPOT										0.00	0	900,000,00
Total For GRT41										0.00	0	900,000,00
GRT42 On 20/11/2026 Spot Bond					0.00000	100.50388				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.79243				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.25699				0.00	110,000,000	110,000,00
Total GRT47 SPOT										0.00	110,000,000	110,000,00
Total For GRT47										0.00	110,000,000	110,000,00
GRT48 On 22/04/2026 Spot Bond					0.00000	101.28850				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.76636				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.05099				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.17814				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.56780				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.01325				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	99.96175				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.35341				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.50489				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.66899				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.34624				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.25365				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	99.90442				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.90994				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.91161				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.21000	322.89399	2.21000	322.65933				0.00	0	405,000,00
Total HWAY23 SPOT										0.00	0	405,000,00
Total For HWAY23										0.00	0	405,000,00
HWAY2 On 07/12/2024 Spot Bond			2.51000	2.51000	2.51000	329.58004				0.00	0	405,000,00
Total HWAY24 SPOT										0.00	0	405,000,00
Total For HWAY24										0.00	0	405,000,00
HWAY3 On 28/08/2030 Spot Bond			10.55500	99.74120	10.55500	99.65622				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
HWAY3 On 28/02/2033 Spot Bond			4.70100	79.41573	4.70100	106.47571				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			10.95000	90.04308	10.95000	89.96356			168,319,020,000.00		15,371,600	3,564,254,50
Total HWAY34 SPOT									168,319,020,000.00		15,371,600	3,564,254,50
Total For HWAY34									168,319,020,000.00		15,371,600	3,564,254,50
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.49039	100.00000	10.42013				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.40000	86.83894	11.40000	86.75919				0.00	0	5,090,000,00
Total HWAY35 SPOT										0.00	0	5,090,000,00
Total For HWAY35										0.00	0	5,090,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.48813	100.00000	10.41788				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	101.10951				0.00	400,000,000	15,100,000,00
Total HWF11 SPOT										0.00	400,000,000	15,100,000,00
Total For HWF11										0.00	400,000,000	15,100,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.94523				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.38242				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.28000	159.14350	2.29000	158.98306			112,218,957,252,000.00		49,218,840,900	438,772,332,00
Total I2025 SPOT									112,218,957,252,000.00		49,218,840,900	438,772,332,00
Total For I2025									112,218,957,252,000.00		49,218,840,900	438,772,332,00
I2029 On 31/03/2029 Spot Bond			3.25000	116.90429	3.21000	117.11266			841,229,703,600,000.00		258,839,908,800	349,530,055,20
Total I2029 SPOT									841,229,703,600,000.00		258,839,908,800	349,530,055,20
Total For I2029									841,229,703,600,000.00		258,839,908,800	349,530,055,20
I2033 On 28/02/2033 Spot Bond			3.95100	111.58045	3.95100	111.48396			935,564,652,293,400.00		236,791,863,400	332,795,537,70
Total I2033 SPOT									935,564,652,293,400.00		236,791,863,400	332,795,537,70
Total For I2033									935,564,652,293,400.00		236,791,863,400	332,795,537,70
I2038 On 31/01/2038 Spot Bond			4.02000	127.50249	4.03700	127.11531			292,220,381,544,000.00		72,691,637,200	321,181,104,60
Total I2038 SPOT									292,220,381,544,000.00		72,691,637,200	321,181,104,60

Contract 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 I2038										12,220,381,544,000.00	72,691,637,200	321,181,104,60
I2046 On 31/03/2046 Spot Bond			4.06000	114.81577	4.03000	115.29682				77,229,883,528,000.00	19,022,138,800	405,275,906,80
Total I2046 SPOT										77,229,883,528,000.00	19,022,138,800	405,275,906,80
Total For I2046										77,229,883,528,000.00	19,022,138,800	405,275,906,80
I2050 On 31/12/2050 Spot Bond			4.04500	118.96017	4.05000	118.74525				080,815,446,443,000.00	267,197,885,400	435,929,003,60
Total I2050 SPOT										10,815,446,443,000.00	267,197,885,400	435,929,003,60
Total For I2050										10,815,446,443,000.00	267,197,885,400	435,929,003,60
IBG01 On 07/02/2025 Spot Bond					0.00000	100.66539				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.69035				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL101 On 24/05/2022 Spot Bond			6.51500	6.51500	6.51500	103.42980				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.60572				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.28000	322.53235	2.28000	322.29608				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.03059				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.76316				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	101.05073				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.39012				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.88039				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.62610				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.28603				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.05237				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.49744				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.95987				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.70180				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.64865				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.46521				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.01523				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	99.83826				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL148 On 25/08/2023 Spot Bond					0.00000	100.38558				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.40075				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.45482				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.80737				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.71830				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.75057				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.83856				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.97108				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.00514				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.50579				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.61062				0.00	0	
Total IBL168 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 IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.88543				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.91642				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.41020				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.64636				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.21962				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.22673				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.05767				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	101.01121				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.84183				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.72251				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.68792				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.33107				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.34199				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.05863				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.28528				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.27247				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.22970				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.25966				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.74970				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.84008				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.52954				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.42665				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.41281				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL213 On 22/08/2022 Spot Bond					0.00000	100.41281				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.41281				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.23345				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.11885				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.10704				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.22000	106.36908	7.22000	106.30657				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.59000	106.23697	5.59000	106.18844				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.92195				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.42500	103.53541	9.42500	103.45642				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.53500	108.15198	10.53500	108.21245				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.02000	106.18450	10.02000	106.09896				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.29484				0.00	0	
Total IDCG13 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 IDCG13										0.00	0	
IDCG13 On 12/11/2023 Spot Bond					0.00000	99.81169				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG15 On 12/11/2025 Spot Bond					0.00000	98.42317				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG16 On 08/02/2024 Spot Bond					0.00000	100.71576				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2024 Spot Bond					0.00000	99.09462				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2022 Spot Bond					0.00000	100.10743				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	98.94576				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	96.99752				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCG23 On 15/12/2022 Spot Bond					0.00000	100.16144				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.75000	102.49384	8.75000	102.42152				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.72900				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.36062				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.62022				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	97.85516				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	102.29212				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.23641				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.39658				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.01707				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.01468				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.24792				0.00	1,000,000,000	250,000,000
Total IPF22 SPOT										0.00	1,000,000,000	250,000,000
Total For IPF22										0.00	1,000,000,000	250,000,000
IPF24 On 05/02/2023 Spot Bond					0.00000	100.73339				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.00379				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.69983				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.71154				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF30 On 25/03/2024 Spot Bond					0.00000	99.96301				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.65685				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.26636				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.18128				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC37 On 10/05/2022 Spot Bond					0.00000	100.55170				0.00	0	
Total IPFC37 SPOT										0.00	0	
Total For IPFC37										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.07683				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.79000	194.73925	4.79000	194.55702				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.92979				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	100.65746				0.00	10,989,474,000	2,747,368,500
Total IV046 SPOT										0.00	10,989,474,000	2,747,368,500
Total For IV046										0.00	10,989,474,000	2,747,368,500
IV050 On 26/06/2024 Spot Bond					0.00000	103.73922				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.69000	195.80202	4.69000	195.62040				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.70439				0.00	0	
Total IVC116 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 IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.38408				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.66077				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.79470				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.33936				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.38358				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.24498				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.29008				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	99.98076				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.23720				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.62616				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	99.90635				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.95525	7.40000	101.89420				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.78031				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.90004				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.11145	7.23000	101.05286				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.76333				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.52420	7.45000	100.46458				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.29649				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	101.99056	3.91012	101.95833				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	101.03281				0.00	17,400,000,000	8,700,000,000
Total IVC203 SPOT										0.00	17,400,000,000	8,700,000,000
Total For IVC203										0.00	17,400,000,000	8,700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC204 On 18/11/2022 Spot Bond					0.00000	100.52252				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.74209				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			7.11000	7.11000	7.11000	101.28374				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.28200				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.01111				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			6.45000	6.45000	6.45000	100.89838				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.15000	7.15000	7.15000	99.50454				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.45139				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVZ081 On 07/04/2022 Spot Bond			4.60000	4.60000	4.60000	99.79876				0.00	0	
Total IVZ081 SPOT										0.00	0	
Total For IVZ081										0.00	0	
IVZ084 On 28/04/2022 Spot Bond			4.60000	4.60000	4.60000	99.71097				0.00	0	
Total IVZ084 SPOT										0.00	0	
Total For IVZ084										0.00	0	
IVZ085 On 05/05/2022 Spot Bond			4.65000	4.65000	4.65000	99.53084				0.00	0	
Total IVZ085 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 IVZ085										0.00	0	
IVZ087 On 26/05/2022 Spot Bond			4.65000	4.65000	4.65000	99.44258				0.00	0	
Total IVZ087 SPOT										0.00	0	
Total For IVZ087										0.00	0	
IVZ088 On 31/03/2022 Spot Bond			4.60000	4.60000	4.60000	99.88670				0.00	0	
Total IVZ088 SPOT										0.00	0	
Total For IVZ088										0.00	0	
IVZ089 On 02/06/2022 Spot Bond			4.70000	4.70000	4.70000	99.16996				0.00	0	
Total IVZ089 SPOT										0.00	0	
Total For IVZ089										0.00	0	
IVZ090 On 09/06/2022 Spot Bond			4.70000	4.70000	4.70000	99.08139				0.00	0	
Total IVZ090 SPOT										0.00	0	
Total For IVZ090										0.00	0	
IVZ091 On 14/04/2022 Spot Bond			4.70000	4.70000	4.70000	98.99298				0.00	0	
Total IVZ091 SPOT										0.00	0	
Total For IVZ091										0.00	0	
IVZ092 On 15/06/2022 Spot Bond			4.70000	4.70000	4.70000	98.91733				0.00	0	
Total IVZ092 SPOT										0.00	0	
Total For IVZ092										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.02677				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	100.80285				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.49180				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.96084				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.55941				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 29/04/2022 Spot Bond					0.00000	100.90847				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP016 On 19/10/2023 Spot Bond					0.00000	101.04955				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	101.30787				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.90632				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.16715				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	100.16768				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.52716				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	100.33090				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 24/10/2022 Spot Bond					0.00000	101.55447				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.50000	122.54191	9.50000	122.44769				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			7.01000	101.40653	7.01000	101.34897				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL07 On 04/10/2022 Spot Bond					0.00000	100.57083				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.92321				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.54783				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.98393				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.20934				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.29657				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.50648				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.51951				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.32805				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.15045				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.53001				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.35102				0.00	0	
Total MBF069 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 MBF069										0.00	0	
MBF071 On 28/05/2024 Spot Bond					0.00000	100.63711				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.11539				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	101.06056				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.44657				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.76906				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.30207				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.36411				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	99.95976				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.38841				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	100.70090				0.00	1,320,000,000	460,000,000
Total MBP050 SPOT										0.00	1,320,000,000	460,000,000
Total For MBP050										0.00	1,320,000,000	460,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.58229				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	99.96037				0.00	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 MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.75000	8.75000	8.75000	108.59593				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.52900	102.90812	6.52900	102.85425			3,917,400,000,000.00	600,000,000	1,200,000,000	
Total MMIG05 SPOT									3,917,400,000,000.00	600,000,000	1,200,000,000	
Total For MMIG05									3,917,400,000,000.00	600,000,000	1,200,000,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.51765			0.00	0	0	
Total MMIG06 SPOT									0.00	0	0	
Total For MMIG06									0.00	0	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.29254			0.00	2,500,000,000	3,000,000,000	
Total MMIG07 SPOT									0.00	2,500,000,000	3,000,000,000	
Total For MMIG07									0.00	2,500,000,000	3,000,000,000	
MML01 On 10/12/2026 Spot Bond					0.00000	101.08019			0.00	0	0	
Total MML01 SPOT									0.00	0	0	
Total For MML01									0.00	0	0	
MML02 On 10/12/2026 Spot Bond			9.40000	102.32007	9.40000	102.24265			0.00	0	28,000,000	
Total MML02 SPOT									0.00	0	28,000,000	
Total For MML02									0.00	0	28,000,000	
MML03 On 15/03/2028 Spot Bond					0.00000	101.56474			0.00	0	0	
Total MML03 SPOT									0.00	0	0	
Total For MML03									0.00	0	0	
MML04 On 15/03/2028 Spot Bond			9.65000	93.73287	9.65000	92.33658			0.00	0	0	
Total MML04 SPOT									0.00	0	0	
Total For MML04									0.00	0	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.61256			0.00	0	0	
Total MTN07 SPOT									0.00	0	0	
Total For MTN07									0.00	0	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.65909			0.00	0	0	
Total MTN09 SPOT									0.00	0	0	
Total For MTN09									0.00	0	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.82450			0.00	0	0	
Total MTN10 SPOT									0.00	0	0	
Total For MTN10									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
MTN12 On 04/06/2023 Spot Bond					0.00000	100.97419				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.24682				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.67604				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.68561				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.34168				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.89868				0.00	3,000,000,000	1,500,000,000
Total MTN17 SPOT										0.00	3,000,000,000	1,500,000,000
Total For MTN17										0.00	3,000,000,000	1,500,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	98.85332				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.28198				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.12716				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.55563				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.94375				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.34500	97.90177	9.34500	97.82769				0.00	0	
Total MTN23 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 MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.01583				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.54290				0.00	650,000,000	650,000,000
Total MTN25 SPOT										0.00	650,000,000	650,000,000
Total For MTN25										0.00	650,000,000	650,000,000
MTN26 On 29/06/2026 Spot Bond					0.00000	101.15047				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	100.88117				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.15687				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.73221				0.00	0	500,000,000
Total MTN29 SPOT										0.00	0	500,000,000
Total For MTN29										0.00	0	500,000,000
MTN30 On 15/09/2028 Spot Bond					0.00000	101.10285				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	99.94675				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	100.51014				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	100.54378				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	100.54370				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	100.53527				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.01092				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.02296				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.03316				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.04253				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			7.00000	103.70863	7.00000	103.64952				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.10000	105.25227	7.10000	105.19144				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.28000	102.35952	10.28000	102.27452				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.80624				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.08855				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.79360				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.84213				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG05 On 25/10/2024 Spot Bond					0.00000	100.80570				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.78485				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.15554				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.66500	105.82099	6.66500	105.76445				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.61100	105.78050	7.61100	105.71503			304,440,000,000.00	40,000,000	20,000,000	
Total NBK16A SPOT									304,440,000,000.00	40,000,000	20,000,000	
Total For NBK16A									304,440,000,000.00	40,000,000	20,000,000	
NBK17 On 22/04/2026 Spot Bond			8.74500	108.33109	8.74500	108.25470			0.00	0		
Total NBK17A SPOT									0.00	0		
Total For NBK17A									0.00	0		
NBK19 On 01/06/2022 Spot Bond			6.49500	103.62147	6.49500	103.56681			0.00	0		
Total NBK19A SPOT									0.00	0		
Total For NBK19A									0.00	0		
NBK20 On 01/06/2026 Spot Bond			7.48000	113.48216	7.48000	113.41350			0.00	0		
Total NBK20A SPOT									0.00	0		
Total For NBK20A									0.00	0		
NBK21 On 21/07/2027 Spot Bond			9.38500	107.03009	9.38500	106.94877			0.00	0		
Total NBK21A SPOT									0.00	0		
Total For NBK21A									0.00	0		
NBK22 On 19/11/2022 Spot Bond			6.00000	106.10584	6.00000	106.05387			0.00	0		
Total NBK22A SPOT									0.00	0		
Total For NBK22A									0.00	0		
NBK23 On 19/11/2025 Spot Bond			7.87800	112.52945	7.87800	112.45742			0.00	0		
Total NBK23A SPOT									0.00	0		
Total For NBK23A									0.00	0		
NBK24 On 19/11/2027 Spot Bond			8.92000	112.65757	8.92000	112.57612			0.00	0	1,000,000,000	
Total NBK24A SPOT									0.00	0	1,000,000,000	

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 NBK24A										0.00	0	1,000,000,00
NBK25 On 17/02/2023 Spot Bond			6.12500	6.12500	6.12500	104.96273				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	102.46373				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	50.60110	100.00000	50.26218				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.30259				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.29500	114.02160	8.29500	113.94482				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			6.05300	106.53704	6.05300	106.48441				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			8.32000	109.41685	8.32000	109.34296				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.69000	106.05584	6.69000	105.99802				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			6.22000	108.43376	6.22000	108.37874				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.47362				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.07416				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.33659				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.07500	11.07500	11.07500	76.14607				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.47206				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.58594				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.03664				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.49662				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.81329				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.51861				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.49619				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.01366				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.99009				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.12800				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.04141				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.75766				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.89234				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.25707				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.58942				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.77006				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.60240				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.95679				0.00	180,000,000	180,000,000
Total NBKB62 SPOT										0.00	180,000,000	180,000,000
Total For NBKB62										0.00	180,000,000	180,000,000
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.49373				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.01647				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.24500	100.95272	10.24500	100.87054				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.01606				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.90000	101.25976	9.90000	101.18002				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.01647				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.01699				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.01780				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.17914				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.17914				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.47613				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.56577				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.49475				0.00	0	400,000.00
Total NGL04 SPOT										0.00	0	400,000.00
Total For NGL04										0.00	0	400,000.00
NGL05 On 26/07/2023 Spot Bond					0.00000	102.83645				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL06 On 01/12/2023 Spot Bond					0.00000	100.43078				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.30086				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	107.04478				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.07850				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	99.95186				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.13619				0.00	9,000,000,000	4,500,000,000
Total NGLT1A SPOT										0.00	9,000,000,000	4,500,000,000
Total For NGLT1A										0.00	9,000,000,000	4,500,000,000
NGLT1B On 20/10/2023 Spot Bond					0.00000	104.09084				0.00	0	84,000,000
Total NGLT1B SPOT										0.00	0	84,000,000
Total For NGLT1B										0.00	0	84,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	103.57236				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.54310				0.00	0	167,000,000
Total NGT104 SPOT										0.00	0	167,000,000
Total For NGT104										0.00	0	167,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	103.57004				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.69218				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.95732				0.00	0	
Total NGT107 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For NGT107										0.00	0	
NGT10: On 08/09/2026 Spot Bond					0.00000	104.25365				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10: On 04/11/2026 Spot Bond					0.00000	101.06990				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11: On 27/12/2026 Spot Bond					0.00000	99.93622				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.20473				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.53616				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.38996				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.03637				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.24715				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.22713				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	102.51034				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	103.17097				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.18880				0.00	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 NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	104.17070				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.57399				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.94000	4.94000	4.94000	224.22616				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.40000	3.40000	3.40000	209.94758				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.04500	3.04500	3.04500	155.72459				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.68000	3.68000	3.68000	113.60461			294,400,000,000.00	80,000,000	40,000,000	
Total NI29 SPOT									294,400,000,000.00	80,000,000	40,000,000	
Total For NI29									294,400,000,000.00	80,000,000	40,000,000	
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			4.78700	4.78700	4.78700	115.63051			0.00	0		
Total NI38 SPOT									0.00	0		
Total For NI38									0.00	0		
NILB11 On 31/01/2025 Spot Bond			3.15000	3.15000	3.15000	155.27778			0.00	0		
Total NILB11 SPOT									0.00	0		
Total For NILB11									0.00	0		
NILB12 On 07/12/2033 Spot Bond			3.45000	206.83476	3.45000	206.66358			0.00	0	70,230,900	
Total NILB12 SPOT									0.00	0	70,230,900	
Total For NILB12									0.00	0	70,230,900	
NILB13 On 31/01/2025 Spot Bond			2.95000	2.95000	2.95000	156.13017			0.00	0		
Total NILB13 SPOT									0.00	0		
Total For NILB13									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB14 On 31/03/2028 Spot Bond			3.04500	3.04500	3.04500	216.94938				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.19000	212.56244	3.19000	215.24333				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.90200	114.08835	4.90200	113.98030				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.59754				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.04799				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.19529				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	137.32691				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.67888				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.80718				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.22827				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.49629				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.84867				0.00	0	
Total NN034 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.37326				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	139.95431				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.99897				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.51848				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.47316				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	173.53962				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.75544				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	173.28897				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	166.82032				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.18495				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	144.79994				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.05395				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	89.67811				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.09064				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.19389				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.31969				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.66644				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.17413				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.60230				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.51772				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.12406				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.23852				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.18448				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN107 On 18/06/2024 Spot Bond					0.00000	100.12406				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	101.08946				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.43715				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.27391				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.34475				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	97.15832				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	120.19000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	115.14000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	122.46000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	120.72000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	119.91625				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	125.77140				0.00	0	
Total NNF02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.99610				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond					0.00000	106.43065				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	125.77140				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	92.62721				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	95.57433				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04: On 05/05/2022 Spot Bond					0.00000	100.63128				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	100.97049				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 28/03/2022 Spot Bond					0.00000	99.95325				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	102.25132				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07: On 26/05/2022 Spot Bond					0.00000	100.36504				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07: On 29/04/2022 Spot Bond					0.00000	100.77801				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	
NNF077 On 29/07/2022 Spot Bond					0.00000	100.76364				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF078 On 28/04/2022 Spot Bond					0.00000	100.82205				0.00	0	
Total NNF079 SPOT										0.00	0	
Total For NNF079										0.00	0	
NNF079 On 11/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	129.06758				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A20 On 22/05/2052 Spot Bond					0.00000	85.95759				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A24 On 22/05/2022 Spot Bond					0.00000	100.50513				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A25 On 22/05/2023 Spot Bond					0.00000	100.50606				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A27 On 22/05/2053 Spot Bond					0.00000	100.46290				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	100.38355				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	110.41378				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B17 On 22/05/2023 Spot Bond					0.00000	100.53973				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.51859				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.42117				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.38659				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.43370				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			7.10000	107.92312	7.10000	107.86075				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.49000	205.18341	2.49000	205.02958				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			11.00500	109.71340	11.00500	109.61658			79,988,742,000.00	7,268,400	431,468,80	
Total NRA028 SPOT									79,988,742,000.00	7,268,400	431,468,80	
Total For NRA028									79,988,742,000.00	7,268,400	431,468,80	
NRA02: On 30/11/2028 Spot Bond			100.00000	16.32424	100.00000	16.21551			0.00	0		
Total NRA028/R186 SPOT									0.00	0		
Total For NRA028/R186									0.00	0		
NTC21 On 24/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.85872				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.54596				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.16976				0.00	0	
Total NTC27 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 NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.17176			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NTC30 SPOT									0.00	0	
Total For NTC30									0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.24811			0.00	1,200,000,000	300,000,000
Total NTC31 SPOT									0.00	1,200,000,000	300,000,000
Total For NTC31									0.00	1,200,000,000	300,000,000
NTC32 On 29/09/2022 Spot Bond					0.00000	100.23473			0.00	0	19,000,000,000
Total NTC32 SPOT									0.00	0	19,000,000,000
Total For NTC32									0.00	0	19,000,000,000
NTC33 On 28/01/2027 Spot Bond					0.00000	100.82097			0.00	0	
Total NTC33 SPOT									0.00	0	
Total For NTC33									0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.01448			0.00	0	
Total NTCG01 SPOT									0.00	0	
Total For NTCG01									0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.23088			0.00	0	
Total OMI01 SPOT									0.00	0	
Total For OMI01									0.00	0	
OML07 On 19/03/2025 Spot Bond			7.99300	107.97124	7.99300	107.90228			0.00	0	1,530,000,000
Total OML07 SPOT									0.00	0	1,530,000,000
Total For OML07									0.00	0	1,530,000,000
OML09 On 14/09/2022 Spot Bond			6.68500	102.26589	6.68500	102.21142		2,610,388,214,000.00		390,484,400	97,621,100
Total OML09 SPOT								2,610,388,214,000.00		390,484,400	97,621,100
Total For OML09								2,610,388,214,000.00		390,484,400	97,621,100
OML10 On 14/09/2025 Spot Bond			8.57500	108.58638	8.57500	108.51208			0.00	0	670,000,000
Total OML10 SPOT									0.00	0	670,000,000
Total For OML10									0.00	0	670,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	100.16183			0.00	0	
Total OML11 SPOT									0.00	0	
Total For OML11									0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.88921			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.06652				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.45934				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.48795				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.49379				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.32575				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.41626				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.19925				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.42298				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.43500	110.69507	8.50000	110.35792			604,548,309,858,000.00	1,375,761,506,800	388,718,453,400	
Total R186 SPOT									14,548,309,858,000.00	375,761,506,800	388,718,453,400	
Total For R186									14,548,309,858,000.00	375,761,506,800	388,718,453,400	
R197 On 07/12/2023 Spot Bond			1.21000	328.12027	1.21000	327.90858			9,996,642,722,000.00	8,261,688,200	45,341,461,900	
Total R197 SPOT									9,996,642,722,000.00	8,261,688,200	45,341,461,900	
Total For R197									9,996,642,722,000.00	8,261,688,200	45,341,461,900	
R202 On 07/12/2033 Spot Bond			3.94000	246.29135	3.94000	246.07775			249,951,906,588,000.00	63,439,570,200	150,327,497,800	
Total R202 SPOT									19,951,906,588,000.00	63,439,570,200	150,327,497,800	
Total For R202									19,951,906,588,000.00	63,439,570,200	150,327,497,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2023 On 28/02/2023 Spot Bond			5.48500	102.59666	5.50000	102.53773			520,442,000,000,000.00	277,200,000,000	608,688,402,00
Total R2023 SPOT									20,442,000,000,000.00	277,200,000,000	508,688,402,00
Total For R2023									20,442,000,000,000.00	277,200,000,000	508,688,402,00
R2030 On 31/01/2030 Spot Bond			9.72000	91.92578	9.77500	91.57464			553,689,048,120,000.00	2,217,457,721,000	2,469,937,816,11
Total R2030 SPOT									3,689,048,120,000.00	217,457,721,000	469,937,816,11
Total For R2030									3,689,048,120,000.00	217,457,721,000	469,937,816,11
R2032 On 31/03/2032 Spot Bond			10.09500	88.47792	10.15500	88.06345			789,422,124,052,500.00	969,729,779,500	1,165,815,916,00
Total R2032 SPOT									19,422,124,052,500.00	969,729,779,500	165,815,916,00
Total For R2032									19,422,124,052,500.00	969,729,779,500	165,815,916,00
R2035 On 28/02/2035 Spot Bond			10.42000	89.82321	10.47500	89.39416			256,531,117,486,000.00	504,465,558,300	1,116,607,450,70
Total R2035 SPOT									56,531,117,486,000.00	504,465,558,300	116,607,450,70
Total For R2035									56,531,117,486,000.00	504,465,558,300	116,607,450,70
R2037 On 31/01/2037 Spot Bond			10.61000	85.69053	10.66000	85.29154			511,290,468,291,000.00	802,195,143,100	1,211,202,477,40
Total R2037 SPOT									11,290,468,291,000.00	802,195,143,100	211,202,477,40
Total For R2037									11,290,468,291,000.00	802,195,143,100	211,202,477,40
R2040 On 31/01/2040 Spot Bond			10.71000	87.88190	10.78000	87.31462			394,035,511,205,000.00	690,386,135,500	1,149,148,983,00
Total R2040 SPOT									34,035,511,205,000.00	690,386,135,500	149,148,983,00
Total For R2040									34,035,511,205,000.00	690,386,135,500	149,148,983,00
R2044 On 31/01/2044 Spot Bond			10.73500	84.72149	10.80000	84.18146			869,394,043,547,000.00	1,012,519,240,200	1,533,516,905,30
Total R2044 SPOT									39,394,043,547,000.00	1,012,519,240,200	533,516,905,30
Total For R2044									39,394,043,547,000.00	1,012,519,240,200	533,516,905,30
R2048 On 28/02/2048 Spot Bond			10.67500	83.83508	10.74500	83.24459			319,449,716,715,000.00	1,716,107,701,800	3,313,133,524,20
Total R2048 SPOT									19,449,716,715,000.00	716,107,701,800	313,133,524,20
Total For R2048									19,449,716,715,000.00	716,107,701,800	313,133,524,20
R209 On 31/03/2036 Spot Bond			10.39500	69.71727	10.45000	69.34820			374,870,439,051,500.00	709,463,245,700	653,945,329,80
Total R209 SPOT									4,870,439,051,500.00	709,463,245,700	553,945,329,80
Total For R209									4,870,439,051,500.00	709,463,245,700	553,945,329,80
R210 On 31/03/2028 Spot Bond			2.77000	217.54337	2.69000	218.33969			421,822,768,206,000.00	152,282,587,800	221,827,228,40
Total R210 SPOT									1,822,768,206,000.00	152,282,587,800	221,827,228,40
Total For R210									1,822,768,206,000.00	152,282,587,800	221,827,228,40
R213 On 28/02/2031 Spot Bond			9.97000	83.23450	10.03500	82.83444			298,712,851,777,000.00	230,562,974,100	504,171,179,60
Total R213 SPOT									18,712,851,777,000.00	230,562,974,100	504,171,179,60
Total For R213									18,712,851,777,000.00	230,562,974,100	504,171,179,60
R214 On 28/02/2041 Spot Bond			10.69000	66.75016	10.75500	66.31318			648,353,514,274,000.00	902,558,794,600	572,887,913,30
Total R214 SPOT									18,353,514,274,000.00	902,558,794,600	572,887,913,30

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 R214										18,353,514,274,000.00	902,558,794,600	572,887,913,30
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.95409				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.73499				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.31652				0.00	4,500,000,000	4,500,000,00
Total RDFB14 SPOT										0.00	4,500,000,000	4,500,000,00
Total For RDFB14										0.00	4,500,000,000	4,500,000,00
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.42664				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.14526				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.87379				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.06797				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.01463				0.00	0	4,200,000,00
Total RDFB21 SPOT										0.00	0	4,200,000,00
Total For RDFB21										0.00	0	4,200,000,00
RDFB2 On 29/03/2024 Spot Bond					0.00000	99.93948				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.48407				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.31433				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.63696				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.03986				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.81105				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond					0.00000	100.13705				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.54732				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond					0.00000	100.46629				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	101.01581				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.38330				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.44321				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	99.92865				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.88617				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.47590				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES40 On 13/10/2022 Spot Bond					0.00000	101.09951				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.41582				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.00678				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.25922				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.78329				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.01552				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.24327				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.25949				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.27866				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.32536				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			7.15000	106.52392	7.15000	106.46226				0.00	0	
Total RW23 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 RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			12.23500	94.07540	12.23500	93.98337			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
RW31 On 30/06/2031 Spot Bond			11.33500	98.87821	11.33500	98.78841			0.00	0	
Total RW31 SPOT									0.00	0	
Total For RW31									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.34168			0.00	0	
Total RWL26 SPOT									0.00	0	
Total For RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.45500	98.93283	10.45500	98.84977			0.00	0	
Total RWL28 SPOT									0.00	0	
Total For RWL28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.66000	104.78879	5.66000	104.74051			0.00	0	
Total SBK23 SPOT									0.00	0	
Total For SBK23									0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.77492			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.81232			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.30500	109.67276	8.30500	109.59883			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.05493			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			7.28500	105.95864	7.28500	105.89583		4,006,750,000,000.00	550,000,000	200,000,000	
Total SBS27 SPOT								4,006,750,000,000.00	550,000,000	200,000,000	
Total For SBS27								4,006,750,000,000.00	550,000,000	200,000,000	
SBS3 On 25/05/2026 Spot Bond			8.38000	102.14639	8.38000	102.07692		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.72000	107.20752	8.72000	107.13214				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.64500	105.68571	7.64500	105.62109				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.81500	104.62923	7.81500	104.56278				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.56500	102.31834	9.56500	102.23914				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.00000	106.13917	6.00000	106.08718				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.09500	111.83556	8.09500	111.76204				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.80000	112.85558	8.80000	112.77507				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.33500	104.85638	6.33500	104.80220				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.36723				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			7.31500	7.31500	7.31500	105.60605				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.90661				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS53 On 03/05/2027 Spot Bond					0.00000	103.30231				0.00	4,600,000,000	2,300,000,000
Total SBS53 SPOT										0.00	4,600,000,000	2,300,000,000
Total For SBS53										0.00	4,600,000,000	2,300,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	100.45305				0.00	400,000,000	400,000,000
Total SBS55 SPOT										0.00	400,000,000	400,000,000
Total For SBS55										0.00	400,000,000	400,000,000
SBS56 On 12/06/2022 Spot Bond			4.63500	103.47636	4.63500	103.43733			12,514,500,000,000.00	2,700,000,000	1,350,000,000	
Total SBS56 SPOT									12,514,500,000,000.00	2,700,000,000	1,350,000,000	
Total For SBS56									12,514,500,000,000.00	2,700,000,000	1,350,000,000	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.31345				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	102.55623				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	101.33398				0.00	105,000,000,000	52,500,000,000
Total SBS60 SPOT										0.00	105,000,000,000	52,500,000,000
Total For SBS60										0.00	105,000,000,000	52,500,000,000
SBS62 On 31/01/2024 Spot Bond					0.00000	101.09457				0.00	0	0
Total SBS62 SPOT										0.00	0	0
Total For SBS62										0.00	0	0
SBS63 On 31/01/2026 Spot Bond					0.00000	101.60387				0.00	0	0
Total SBS63 SPOT										0.00	0	0
Total For SBS63										0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	101.73403				0.00	0	0
Total SBS64 SPOT										0.00	0	0
Total For SBS64										0.00	0	0
SBS65 On 15/05/2024 Spot Bond					0.00000	101.20036				0.00	0	0
Total SBS65 SPOT										0.00	0	0
Total For SBS65										0.00	0	0
SBS66 On 26/06/2022 Spot Bond					0.00000	100.14597				0.00	0	0
Total SBS66 SPOT										0.00	0	0
Total For SBS66										0.00	0	0
SBS67 On 26/06/2029 Spot Bond					0.00000	99.84849				0.00	0	0
Total SBS67 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.58970				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.36830				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.60972				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.65315				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.32588				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.70100	325.54011	1.70100	325.31702			51,030,000,000.00		30,000,000	30,000,000
Total SBSI11 SPOT									51,030,000,000.00		30,000,000	30,000,000
Total For SBSI11									51,030,000,000.00		30,000,000	30,000,000
SBSI14 On 07/12/2033 Spot Bond			4.98000	4.98000	4.98000	223.40163			0.00		0	
Total SBSI14 SPOT									0.00		0	
Total For SBSI14									0.00		0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.45137				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.45281				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	99.91171				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	101.66142				0.00	0	1,400,000,000
Total SBT102 SPOT										0.00	0	1,400,000,000
Total For SBT102										0.00	0	1,400,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	103.53023				0.00	0	4,044,000,000

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 SBT103 SPOT										0.00	0	4,044,000,00
Total For SBT103										0.00	0	4,044,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	103.77982				0.00	0	1,000,000,00
Total SBT104 SPOT										0.00	0	1,000,000,00
Total For SBT104										0.00	0	1,000,000,00
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	100.28269				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.52995				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.62678				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.87000	108.78061	6.87000	108.72007				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.66774				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.71097				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.83981				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	102.66765				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	100.07668				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SGI006 On 11/07/2022 Spot Bond					0.00000	101.36596				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.57362				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.59272				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.45000	96.05627	9.45000	95.98279				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.60802				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.64000				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.62867				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.62349				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.66479				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.61324				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.66479				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.65445				0.00	0	
Total SLRB7 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 SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.72667				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.63389				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.68542				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.68024				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.19500	109.90385	7.19500	109.83984				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.13223				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.41801				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.75212				0.00	600,000,000	150,000,000
Total SOLB01 SPOT										0.00	600,000,000	150,000,000
Total For SOLB01										0.00	600,000,000	150,000,000
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.50675				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.77162				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.46503				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.47545				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	99.98035				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.08009				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	100.12669				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.31866				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	101.29509				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.17253				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.47865				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.08321				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	99.90695				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.21500	3.21500	3.21500	155.00197				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.47500	110.53411	8.47500	110.45852				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN02: On 28/02/2031 Spot Bond			9.52500	85.56787	9.52500	85.50298				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	98.28791				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	101.09730				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.90000	108.63234	6.90000	108.57163				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.93700	113.59153	4.93700	113.48364				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.55724				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.92461				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.65717				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.24000	2.24000	2.24000	322.50357				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	100.88092				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.79694				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	

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 SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	101.05586				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.09000	3.09000	3.09000	155.53292				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.93700	4.93700	4.93700	113.48364				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.05000	4.05000	4.05000	110.92551				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			3.87000	3.87000	3.87000	204.59376				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.41502				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.40756				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.16890				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.16512				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.39603				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.35737				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.01591				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	101.12258				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond					0.00000	100.42604				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.19820				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.75847				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.81500	4.81500	4.81500	226.82655				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.00860				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	99.13652				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.34965				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.45478				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.29905				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.44000	88.36275	10.44000	88.28825				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 21/12/2026 Spot Bond					0.00000	100.02536				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.02000	98.32860	4.02000	205.76982				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.99500	93.03351	4.99500	223.09339				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10: On 10/02/2023 Spot Bond					0.00000	100.65046				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	101.71784				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/06/2022 Spot Bond					0.00000	100.22511				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.33421				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	101.07892				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13(On 20/10/2022 Spot Bond					0.00000	101.00251				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	101.18764				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	101.07078				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.81845				0.00	0	
Total SSN141 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 SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	101.02455				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.27743				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN14: On 03/05/2022 Spot Bond					0.00000	100.82396				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SSN14: On 09/05/2022 Spot Bond					0.00000	100.65934				0.00	0	
Total SSN149 SPOT										0.00	0	
Total For SSN149										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	100.43545				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN15: On 03/06/2022 Spot Bond					0.00000	100.31445				0.00	0	
Total SSN151 SPOT										0.00	0	
Total For SSN151										0.00	0	
SST20: On 08/12/2026 Spot Bond					0.00000	100.28718				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF00: On 01/03/2027 Spot Bond					0.00000	100.11470				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.97000	100.01609	8.97000	99.94377			4,664,400,000,000.00	520,000,000	260,000,000	
Total SZ25 SPOT									4,664,400,000,000.00	520,000,000	260,000,000	
Total For SZ25									4,664,400,000,000.00	520,000,000	260,000,000	
T16OM On 21/08/2022 Spot Bond					0.00000	100.42676				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.46762				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.46588				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.48741				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.47873				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.68718	7.21000	100.62809				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	100.73505	7.72000	100.67183				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.72512				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.77683				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.29993				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.63624				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.77062				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.96826				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.51867				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS161 On 27/05/2022 Spot Bond					0.00000	100.40054				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.06344				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.98538				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.46569				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.76887				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.88851				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	99.96133				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	99.95924				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.19855				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.35989				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.42837				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.44695				0.00	0	
Total TFS172 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 TFS172										0.00	0	
TH10A: 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	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.50053				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.33830				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.45680				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.48417				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.46504				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.52414				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.64564				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.67003				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.56495				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.74521				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.54411				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.29264				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.93229				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.72876				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.57617				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.88341				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	100.80715	8.49000	100.73771				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.68909				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.49198				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.47025				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.48937				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	100.55055	5.76000	100.50324				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16B: On 21/08/2024 Spot Bond					0.00000	100.50849				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.53976				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.54149				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.53541				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.57708				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.56580				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.72179				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.79531				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.75208				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.52643				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.51343				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.55763				0.00	0	
Total TH17C1 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 TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.53770				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.71680				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.68483				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.42677				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.21184				0.00	800,000,000	200,000,000
Total TL23 SPOT										0.00	800,000,000	200,000,000
Total For TL23										0.00	800,000,000	200,000,000
TL24 On 05/09/2022 Spot Bond			6.60000	101.56325	6.60000	101.50975				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.22000	105.77686	7.22000	105.71571				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.07216				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.12979				0.00	0	3,000,000,000
Total TL27 SPOT										0.00	0	3,000,000,000
Total For TL27										0.00	0	3,000,000,000
TL28 On 24/04/2025 Spot Bond			8.97000	104.75581	8.97000	104.68008				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.43482				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.15108				0.00	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 TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.63122				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.69371				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.11800	109.72210	7.11800	109.65852			78,611,192,000.00		11,044,000	1,116,595,500
Total TN23 SPOT									78,611,192,000.00		11,044,000	1,116,595,500
Total For TN23									78,611,192,000.00		11,044,000	1,116,595,500
TN23/R On 06/11/2023 Spot Bond			100.00000	39.06332	100.00000	38.80169				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.26000	101.63981	9.26000	101.56359			146,095,020,000.00		15,777,000	1,654,894,100
Total TN25 SPOT									146,095,020,000.00		15,777,000	1,654,894,100
Total For TN25									146,095,020,000.00		15,777,000	1,654,894,100
TN25/R On 19/08/2025 Spot Bond			100.00000	16.07544	100.00000	15.96777				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			10.40000	96.99983	10.40000	96.91836			140,535,200,000.00		13,513,000	18,571,321,800
Total TN27 SPOT									140,535,200,000.00		13,513,000	18,571,321,800
Total For TN27									140,535,200,000.00		13,513,000	18,571,321,800
TN27/R On 14/11/2027 Spot Bond			100.00000	12.96385	100.00000	12.87702				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.70500	99.21636	10.70500	99.15160				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.37500	100.19528	11.37500	100.10396				0.00	0	1,200,000,000
Total TN30 SPOT										0.00	0	1,200,000,000
Total For TN30										0.00	0	1,200,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	120.14599	8.00000	120.06834				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN34 On 07/02/2034 Spot Bond			11.68200	99.37875	11.68200	99.30813				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.97500	95.96640	11.97500	95.87446				0.00	0	620,000,00
Total TN40 SPOT										0.00	0	620,000,00
Total For TN40										0.00	0	620,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	105.01187	10.75000	104.92128				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.79484				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.84819				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.28100	101.58877	5.28100	100.74331				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.01215				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.01174				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.01250				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.01371				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.35800	7.61000	101.96839				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM On 20/06/2022 Spot Bond					0.00000	100.00619				0.00	0	
Total TR5OM1 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 TR5OM1										0.00	0	
TR5OM On 20/12/2022 Spot Bond					0.00000	100.00659				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.15287				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			6.61000	104.79770	6.61000	104.74124				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	100.61238				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.77771				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.33490				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	101.03720				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.09127				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			6.90000	108.56333	6.90000	108.50265				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2022 Spot Bond					0.00000	101.03720				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.09127				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.62000	103.92377	8.62000	103.85151				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.25950				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B:On 13/04/2024 Spot Bond					0.00000	101.89608				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.01824				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B:On 20/06/2026 Spot Bond					0.00000	100.01581				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.03155				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C:On 20/06/2026 Spot Bond					0.00000	100.03155				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25 On 11/05/2022 Spot Bond					0.00000	99.37624				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26 On 16/09/2022 Spot Bond					0.00000	97.55405				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	94.81172				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	94.59608				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	93.92720				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.46576				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.16500				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.88359				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC39 On 07/04/2022 Spot Bond					0.00000	100.89246				0.00	0	
Total TWC396 SPOT										0.00	0	
Total For TWC396										0.00	0	
TWC39 On 14/04/2022 Spot Bond					0.00000	100.80804				0.00	0	
Total TWC397 SPOT										0.00	0	
Total For TWC397										0.00	0	
TWC39 On 22/04/2022 Spot Bond					0.00000	100.72362				0.00	0	
Total TWC398 SPOT										0.00	0	
Total For TWC398										0.00	0	
TWC39 On 28/04/2022 Spot Bond					0.00000	100.67056				0.00	0	
Total TWC399 SPOT										0.00	0	
Total For TWC399										0.00	0	
TWC40 On 06/05/2022 Spot Bond					0.00000	100.63247				0.00	0	
Total TWC400 SPOT										0.00	0	
Total For TWC400										0.00	0	
TWC40 On 23/05/2022 Spot Bond					0.00000	100.44829				0.00	0	
Total TWC401 SPOT										0.00	0	
Total For TWC401										0.00	0	
TWC40 On 27/05/2022 Spot Bond					0.00000	100.36132				0.00	0	
Total TWC402 SPOT										0.00	0	
Total For TWC402										0.00	0	
TWC40 On 03/06/2022 Spot Bond					0.00000	100.27196				0.00	0	
Total TWC403 SPOT										0.00	0	
Total For TWC403										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.80000	102.17518	10.80000	102.08760				0.00	0	
Total UG26 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 UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.58740				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.65448				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.61661				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.68542				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.68542				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.72669				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.81939				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.85987				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	101.14030				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.31995				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.43813				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.60533				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.66077				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.41725				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.41112				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.16683				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.19e+017	826,040,379,952	315,490,589,97
Total for SPOT :										1.19e+017	826,040,379,952	315,490,589,97
Total Futures										1.185126157e+017	826,040,380,156	315,491,708,08
Total Options										0.000000000	0	154,78
Grand Total:										1.19e+017	826,040,380,156	315,491,862,87