



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/04/2022

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			11.28826	77.21250	11.30586	77.12050			0.00	0	8
ES33 On 04/08/2022 Bond Future			11.50322	78.25715	11.52147	78.16439			0.00	0	26
ES33 On 03/11/2022 Bond Future			11.70160	75.64395	11.72048	75.55045			0.00	0	
ES33 On 02/02/2023 Bond Future			11.88706	76.93358	11.90661	76.83916			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 05/05/2022 Bond Future			11.67307	75.98070	11.70582	75.78060			0.00	0	1,19
ES42 On 04/08/2022 Bond Future			11.86679	77.00918	11.90080	76.80692			0.00	0	3,57
ES42 On 03/11/2022 Bond Future			12.04644	73.90012	12.08174	73.69545			0.00	0	
ES42 On 02/02/2023 Bond Future			12.20838	75.16293	12.24495	74.95554			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			159.70377	159.70377	159.79099	159.79099			0.00	0	5,48
I2025 On 04/08/2022 Bond Future			160.24190	160.24190	160.33125	160.33125			0.00	0	1,11
I2025 On 03/11/2022 Bond Future			162.63537	162.63537	162.72734	162.72734			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	02/02/2023	Bond Future			163.73558	163.73558	163.82981	163.82981			0.00	0	
Total I2025 Future												0.00	0	6,61
Total For I2025												0.00	0	6,61
I2029	On	05/05/2022	Bond Future			116.53313	116.53313	116.68059	116.68059			0.00	0	2,74
I2029	On	04/08/2022	Bond Future			118.10969	118.10969	118.25998	118.25998			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			118.64238	118.64238	118.79556	118.79556			0.00	0	
I2029	On	02/02/2023	Bond Future			120.65873	120.65873	120.81553	120.81553			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			112.02310	112.02310	111.91154	111.91154			0.00	0	2,74
I2033	On	04/08/2022	Bond Future			113.53862	113.53862	113.42638	113.42638			0.00	0	4,96
I2033	On	03/11/2022	Bond Future			113.92069	113.92069	113.80740	113.80740			0.00	0	
I2033	On	02/02/2023	Bond Future			115.85654	115.85654	115.74239	115.74239			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			127.46640	127.46640	127.46094	127.46094			0.00	0	4,11
I2038	On	04/08/2022	Bond Future			127.36559	127.36559	127.36072	127.36072			0.00	0	2,74
I2038	On	03/11/2022	Bond Future			129.26851	129.26851	129.26456	129.26456			0.00	0	
I2038	On	02/02/2023	Bond Future			129.59442	129.59442	129.59085	129.59085			0.00	0	
Total I2038 Future												0.00	0	6,85
Total For I2038												0.00	0	6,85
I2046	On	05/05/2022	Bond Future			115.00634	115.00634	115.00155	115.00155			0.00	0	14,44
I2046	On	04/08/2022	Bond Future			116.56241	116.56241	116.55822	116.55822			0.00	0	2,96
I2046	On	03/11/2022	Bond Future			116.36894	116.36894	116.36534	116.36534			0.00	0	
I2046	On	02/02/2023	Bond Future			118.34778	118.34778	118.34498	118.34498			0.00	0	
Total I2046 Future												0.00	0	17,42
Total For I2046												0.00	0	17,42
I2050	On	05/05/2022	Bond Future			118.98538	118.98538	118.98034	118.98034			0.00	0	8,74
I2050	On	04/08/2022	Bond Future			118.56470	118.56470	118.56024	118.56024			0.00	0	1,44
I2050	On	03/11/2022	Bond Future			120.33605	120.33605	120.33237	120.33237			0.00	0	
I2050	On	02/02/2023	Bond Future			120.30289	120.30289	120.29963	120.29963			0.00	0	
Total I2050 Future												0.00	0	10,22
Total For I2050												0.00	0	10,22
R186	On	05/05/2022	Bond Future			8.16937	112.83389	8.21283	112.66071		5.44	338,388,836.11	2,999	72,54
R186	On	04/08/2022	Bond Future			8.37590	109.04500	8.42236	108.87029		5.65	0.00	0	
R186	On	03/11/2022	Bond Future			8.54908	110.65007	8.59878	110.47368		5.38	0.00	0	
R186	On	02/02/2023	Bond Future			8.68630	107.21545	8.73966	107.03711		5.37	0.00	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 R186 Future												338,388,836.11	2,999	72,56
R186	On	05/05/2022	Bond Future	6.73	Call			0.21000	0.00021	0,160	5.20	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			6,109.07000	6.10907	5,935,840	5.20	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			12.23000	0.01223	11,780	5.20	0.00	0	40
R186	On	05/05/2022	Bond Future	7.28	Put			3,806.42000	3.80642	3,632,790	5.20	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			39.32000	0.03932	39,760	5.22	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			587.92000	0.58792	485,200	5.46	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			509.99000	0.50999	415,220	5.49	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			250.32000	0.25032	266,950	5.31	0.00	0	40
R186	On	05/05/2022	Bond Future	7.88	Put			1,585.45000	1.58545	1,428,900	5.31	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			606.19000	0.60619	652,340	5.41	0.00	0	40
R186	On	05/05/2022	Bond Future	8.14	Put			896.60000	0.89660	769,570	5.41	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			934.25000	0.93425	1,004,710	5.46	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			26.66000	0.02666	16,170	6.07	0.00	0	40
R186	On	05/05/2022	Bond Future	8.31	Call			957.67000	0.95767	1,029,720	5.47	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			571.70000	0.57170	470,570	5.47	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			981.41000	0.98141	1,055,050	5.47	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			555.82000	0.55582	456,280	5.47	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			1,054.34000	1.05434	1,132,750	5.49	0.00	0	40
R186	On	05/05/2022	Bond Future	7.48	Put			3,006.27000	3.00627	2,833,530	5.22	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			1,887.75000	1.88775	2,008,780	5.66	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			203.74000	0.20374	151,590	5.66	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			2,916.12000	2.91612	3,066,380	5.88	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			68.95000	0.06895	46,030	5.88	0.00	0	40
R186	On	05/05/2022	Bond Future	9.18	Call			3,792.97000	3.79297	3,955,660	6.07	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			920.21000	0.92021	972,400	5.50	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,025.54000	2.02554	1,903,020	5.50	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			5,180.23000	5.18023	5,327,310	6.60	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			228.07000	0.22807	200,440	6.60	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			82.30000	0.08230	87,630	5.42	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			5,755.64000	5.75564	5,586,260	5.42	0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			684.79000	0.68479	725,890	5.42	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			2,439.37000	2.43937	2,305,760	5.42	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			935.61000	0.93561	988,480	5.50	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,002.90000	2.00290	1,881,060	5.50	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			950.92000	0.95092	1,004,470	5.51	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			1,980.18000	1.98018	1,859,020	5.51	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,900.66000	1.90066	1,799,510	5.29	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			1,710.25000	1.71025	1,786,030	5.29	0.00	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	8.55	Put		1,883.37000	1.88337	1,782,760	5.29	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,673.54000	1.67354	1,748,230	5.28	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		1,917.74000	1.91774	1,816,040	5.28	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,692.01000	1.69201	1,767,250	5.29	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		1,424.90000	1.42490	1,488,240	5.18	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		2,803.82000	2.80382	2,688,820	5.18	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		1,439.90000	1.43990	1,503,690	5.18	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		2,784.89000	2.78489	2,670,340	5.18	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		1,410.37000	1.41037	1,473,260	5.17	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		2,823.23000	2.82323	2,707,780	5.17	0.00	0	
Total R186 Option											0.00	0	24,75
Total For R186											338,388,836.11	2,999	97,25
R197	On	05/05/2022	Bond Future			329.49841	329.49841	329.82257	329.82257		0.00	0	75
R197	On	04/08/2022	Bond Future			325.51308	325.51308	325.84379	325.84379		0.00	0	
R197	On	03/11/2022	Bond Future			330.37616	330.37616	330.71446	330.71446		0.00	0	
R197	On	02/02/2023	Bond Future			327.36025	327.36025	327.70451	327.70451		0.00	0	
Total R197 Future											0.00	0	75
Total For R197											0.00	0	75
R202	On	05/05/2022	Bond Future			247.13040	247.13040	247.12055	247.12055		0.00	0	6,35
R202	On	04/08/2022	Bond Future			245.98925	245.98925	245.98097	245.98097		0.00	0	
R202	On	03/11/2022	Bond Future			249.66350	249.66350	249.65707	249.65707		0.00	0	
R202	On	02/02/2023	Bond Future			249.32114	249.32114	249.31527	249.31527		0.00	0	
Total R202 Future											0.00	0	6,45
Total For R202											0.00	0	6,45
R2023	On	05/05/2022	Bond Future			5.51229	103.22578	5.51436	103.22414	1.05	12,077,416.26	117	14,74
R2023	On	04/08/2022	Bond Future			5.63373	104.57208	5.63547	104.57113	0.73	0.00	0	2,35
R2023	On	03/11/2022	Bond Future			5.23065	102.23412	5.23105	102.23400	0.38	0.00	0	
Total R2023 Future											12,077,416.26	117	17,13
R2023	On	05/05/2022	Bond Future	6.29	Call		621.35000	0.62135	620,950	1.25	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		9.90000	0.00990	7,860	1.25	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		628.85000	0.62885	628,500	1.25	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		9.55000	0.00955	7,560	1.25	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		636.36000	0.63636	636,060	1.25	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		9.22000	0.00922	7,280	1.25	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		330.72000	0.33072	329,230	0.81	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		104.13000	0.10413	101,690	0.81	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		322.73000	0.32273	321,210	0.81	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		107.05000	0.10705	104,580	0.81	0.00	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	6.04	Call			326.61000	0.32661	325,110	0.81	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			105.47000	0.10547	103,020	0.81	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			39.56000	0.03956	38,840	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			358.95000	0.35895	358,350	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			39.18000	0.03918	38,460	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			353.80000	0.35380	353,190	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			40.16000	0.04016	39,430	0.47	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			356.26000	0.35626	355,660	0.47	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												12,077,416.26	117	17,13
R2030	On	05/05/2022	Bond Future			9.62602	93.44223	9.64869	93.32756		8.28	0.00	0	69,88
R2030	On	04/08/2022	Bond Future			9.83134	90.67743	9.85502	90.56185		8.41	0.00	0	24,87
R2030	On	03/11/2022	Bond Future			10.00325	92.01316	10.02790	91.89667		8.06	0.00	0	
R2030	On	02/02/2023	Bond Future			10.15601	89.55362	10.18173	89.43596		8.12	0.00	0	
Total R2030 Future												0.00	0	94,77
R2030	On	05/05/2022	Bond Future	7.73	Call			0.00000	0.00000	0,000	7.65	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			10,390.41000	10.39041	10,275,740	7.65	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			0.11000	0.00011	0,070	7.64	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put			8,049.19000	8.04919	7,934,480	7.64	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			1.90000	0.00190	1,410	7.63	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.81	Put			4,390.85000	4.39085	4,273,100	7.77	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			37.95000	0.03795	33,820	7.80	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			3,977.72000	3.97772	3,858,920	7.80	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call			154.79000	0.15479	147,940	7.99	0.00	0	7,50
R2030	On	05/05/2022	Bond Future	9.15	Put			2,720.47000	2.72047	2,598,950	7.99	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			1,889.73000	1.88973	1,771,040	8.17	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.60	Call			833.03000	0.83303	844,440	8.36	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			1,079.56000	1.07956	976,300	8.36	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.65	Call			957.80000	0.95780	973,890	8.40	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			951.17000	0.95117	852,590	8.40	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	8.81	Call			23.15000	0.02315	20,070	7.77	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put			408.47000	0.40847	343,370	8.73	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			2,873.19000	2.87319	2,948,010	9.03	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			188.69000	0.18869	148,840	9.03	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			2,915.55000	2.91555	2,991,280	9.05	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			182.42000	0.18242	143,480	9.05	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Call			363.92000	0.36392	359,900	8.17	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			6,215.76000	6.21576	6,100,600	7.63	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			2,958.05000	2.95805	3,034,690	9.06	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 05/05/2022 Bond Future	10.21	Put			176.32000	0.17632	138,290	9.06		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Call			6,705.18000	6.70518	6,817,270	9.92		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			6.17000	0.00617	3,590	9.92		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	9.95	Call			1,915.38000	1.91538	1,964,950	8.73		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			1,097.31000	1.09731	1,120,660	8.28		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			2,650.39000	2.65039	2,558,160	8.28		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			1,116.25000	1.11625	1,140,010	8.29		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			2,619.51000	2.61951	2,527,690	8.29		0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			57.34000	0.05734	57,490	7.90		0.00	0	80
R2030 On 04/08/2022 Bond Future	8.30	Put			8,062.67000	8.06267	7,947,240	7.90		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			1,135.39000	1.13539	1,159,580	8.30		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Put			2,588.86000	2.58886	2,497,470	8.30		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Call			5,537.67000	5.53767	5,623,050	9.70		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Put			392.85000	0.39285	362,650	9.70		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Call			402.73000	0.40273	410,350	7.94		0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Put			4,439.56000	4.43956	4,331,600	7.94		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			2,162.55000	2.16255	2,092,330	8.11		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			2,433.65000	2.43365	2,480,300	8.11		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			2,141.01000	2.14101	2,071,170	8.11		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			2,459.29000	2.45929	2,506,320	8.12		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			2,119.64000	2.11964	2,050,180	8.12		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			2,408.15000	2.40815	2,454,420	8.11		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			1,547.47000	1.54747	1,579,230	7.78		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			3,973.03000	3.97303	3,887,130	7.78		0.00	0	10
R2030 On 02/02/2023 Bond Future	9.80	Call			1,811.04000	1.81104	1,847,020	7.87		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			3,577.64000	3.57764	3,495,960	7.87		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			504.73000	0.50473	516,400	7.51		0.00	0	10
R2030 On 02/02/2023 Bond Future	8.81	Put			7,062.75000	7.06275	6,956,760	7.51		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Call			2,204.19000	2.20419	2,246,110	7.97		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			3,086.02000	3.08602	3,010,280	7.97		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			2,226.20000	2.22620	2,268,440	7.98		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			3,061.77000	3.06177	2,986,350	7.98		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			857.06000	0.85706	876,400	7.53		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			5,490.53000	5.49053	5,392,210	7.53		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			2,248.34000	2.24834	2,290,890	7.99		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			3,037.67000	3.03767	2,962,560	7.99		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			2,096.52000	2.09652	2,136,870	7.95		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			3,210.13000	3.21013	3,132,820	7.95		0.00	0	10
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	124,15
R2032 On 05/05/2022 Bond Future			9.99831	90.06051	10.02577	89.90313		9.62		11,527,745.28	128	141,32
R2032 On 04/08/2022 Bond Future			10.18352	91.25644	10.21206	91.09760		9.28		0.00	0	2,14
R2032 On 03/11/2022 Bond Future			10.34870	88.44756	10.37833	88.28713		9.35		0.00	0	
R2032 On 02/02/2023 Bond Future			10.49397	89.93519	10.52475	89.77281		9.00		0.00	0	
Total R2032 Future										11,527,745.28	128	143,46
R2032 On 05/05/2022 Bond Future	9.58	Call			197.40000	0.19740	195,100	9.05		0.00	0	78
R2032 On 05/05/2022 Bond Future	9.58	Put			2,798.54000	2.79854	2,638,860	9.05		0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			1,566.56000	1.56656	1,623,210	9.84		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.18	Put			689.51000	0.68951	588,780	9.84		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			1,991.92000	1.99192	2,065,480	9.99		0.00	0	98
R2032 On 05/05/2022 Bond Future	10.98	Put			44.70000	0.04470	30,020	11.09		0.00	0	98
R2032 On 05/05/2022 Bond Future	11.02	Call			5,494.43000	5.49443	5,638,960	11.14		0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			37.98000	0.03798	25,130	11.14		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			5,545.39000	5.54539	5,690,360	11.14		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			36.37000	0.03637	23,960	11.14		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Put			496.37000	0.49637	412,550	9.99		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			5,596.37000	5.59637	5,741,780	11.15		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			34.83000	0.03483	22,860	11.15		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			6,310.94000	6.31094	6,461,210	11.26		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			18.67000	0.01867	11,560	11.26		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.98	Call			5,290.42000	5.29042	5,433,120	11.09		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			805.09000	0.80509	831,950	8.71		0.00	0	80
R2032 On 04/08/2022 Bond Future	9.72	Put			3,597.57000	3.59757	3,465,590	8.71		0.00	0	
R2032 On 04/08/2022 Bond Future	10.10	Call			1,655.05000	1.65505	1,705,630	9.15		0.00	0	1,30
R2032 On 04/08/2022 Bond Future	10.10	Put			2,280.90000	2.28090	2,172,640	9.15		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			103.37000	0.10337	106,450	8.17		0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			7,381.30000	7.38130	7,225,540	8.17		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			1,960.39000	1.96039	2,018,660	9.25		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			1,971.84000	1.97184	1,871,270	9.25		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			1,989.57000	1.98957	2,048,530	9.25		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			1,945.45000	1.94545	1,845,570	9.25		0.00	0	
R2032 On 04/08/2022 Bond Future	9.40	Call			355.56000	0.35556	367,970	8.29		0.00	0	1,30
R2032 On 04/08/2022 Bond Future	9.40	Put			5,027.11000	5.02711	4,880,680	8.29		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Call			7,549.80000	7.54980	7,682,790	11.06		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			264.29000	0.26429	238,440	11.06		0.00	0	80
R2032 On 04/08/2022 Bond Future	11.89	Call			8,874.93000	8.87493	9,015,470	11.45		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			170.17000	0.17017	151,870	11.45		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			1,931.45000	1.93145	1,989,010	9.24		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2032 On 04/08/2022 Bond Future	10.20	Put			1,998.52000	1.99852	1,897,240	9.24		0.00	0	
R2032 On 03/11/2022 Bond Future	9.92	Put			3,962.74000	3.96274	3,844,040	9.10		0.00	0	
R2032 On 03/11/2022 Bond Future	9.31	Call			481.52000	0.48152	498,090	8.47		0.00	0	18
R2032 On 03/11/2022 Bond Future	9.31	Put			6,520.39000	6.52039	6,376,530	8.47		0.00	0	
R2032 On 03/11/2022 Bond Future	10.21	Put			3,022.67000	3.02267	2,918,780	9.32		0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Call			535.93000	0.53593	554,130	8.53		0.00	0	48
R2032 On 03/11/2022 Bond Future	9.36	Put			6,280.13000	6.28013	6,137,900	8.53		0.00	0	
R2032 On 03/11/2022 Bond Future	9.46	Call			657.13000	0.65713	678,860	8.63		0.00	0	50
R2032 On 03/11/2022 Bond Future	9.46	Put			5,815.65000	5.81565	5,676,950	8.63		0.00	0	
R2032 On 03/11/2022 Bond Future	9.92	Call			1,436.92000	1.43692	1,478,650	9.10		0.00	0	78
R2032 On 03/11/2022 Bond Future	10.66	Put			1,927.18000	1.92718	1,847,010	9.72		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Call			1,860.15000	1.86015	1,911,460	9.25		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Put			3,327.34000	3.32734	3,218,220	9.25		0.00	0	48
R2032 On 03/11/2022 Bond Future	10.16	Call			1,980.96000	1.98096	2,034,870	9.29		0.00	0	
R2032 On 03/11/2022 Bond Future	10.16	Put			3,172.31000	3.17231	3,065,790	9.29		0.00	0	18
R2032 On 03/11/2022 Bond Future	10.21	Call			2,106.04000	2.10604	2,162,580	9.32		0.00	0	50
R2032 On 03/11/2022 Bond Future	12.30	Put			368.27000	0.36827	344,270	11.82		0.00	0	78
R2032 On 03/11/2022 Bond Future	10.49	Call			2,887.73000	2.88773	2,959,180	9.54		0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Put			2,286.58000	2.28658	2,197,600	9.54		0.00	0	48
R2032 On 03/11/2022 Bond Future	10.56	Call			3,106.92000	3.10692	3,182,030	9.62		0.00	0	
R2032 On 03/11/2022 Bond Future	10.56	Put			2,131.74000	2.13174	2,046,420	9.62		0.00	0	18
R2032 On 03/11/2022 Bond Future	10.66	Call			3,433.00000	3.43300	3,513,260	9.72		0.00	0	
R2032 On 03/11/2022 Bond Future	10.67	Call			3,466.14000	3.46614	3,546,900	9.73		0.00	0	78
R2032 On 03/11/2022 Bond Future	10.67	Put			1,907.50000	1.90750	1,827,830	9.73		0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Call			6,829.83000	6.82983	6,947,180	10.88		0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Put			787.10000	0.78710	744,020	10.88		0.00	0	50
R2032 On 03/11/2022 Bond Future	12.30	Call			9,988.30000	9.98830	10,124,730	11.82		0.00	0	
R2032 On 02/02/2023 Bond Future	9.31	Call			635.31000	0.63531	656,040	8.23		0.00	0	48
R2032 On 02/02/2023 Bond Future	9.31	Put			7,358.97000	7.35897	7,217,320	8.23		0.00	0	
R2032 On 02/02/2023 Bond Future	9.47	Call			803.58000	0.80358	829,160	8.26		0.00	0	50
R2032 On 02/02/2023 Bond Future	9.47	Put			6,603.49000	6.60349	6,466,690	8.26		0.00	0	
R2032 On 02/02/2023 Bond Future	9.92	Call			1,531.44000	1.53144	1,574,430	8.60		0.00	0	78
R2032 On 02/02/2023 Bond Future	9.92	Put			4,796.49000	4.79649	4,677,100	8.60		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Call			2,040.78000	2.04078	2,094,260	8.78		0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Put			3,991.05000	3.99105	3,882,150	8.78		0.00	0	48
R2032 On 02/02/2023 Bond Future	10.22	Call			2,180.59000	2.18059	2,236,770	8.82		0.00	0	50
R2032 On 02/02/2023 Bond Future	10.22	Put			3,806.11000	3.80611	3,699,910	8.82		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Call			2,574.83000	2.57483	2,638,290	8.92		0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Put			3,341.96000	3.34196	3,243,040	8.92		0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Call			2,600.77000	2.60077	2,664,690	8.93		0.00	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	02/02/2023	Bond Future	10.39	Put		3.31462000	3.31462	3,216,160	8.93		0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call		2.62652000	2.62652	2,690,890	8.94		0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put		3.28713000	3.28713	3,189,120	8.94		0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call		2.89262000	2.89262	2,961,560	9.00		0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put		3.02315000	3.02315	2,929,710	9.00		0.00	0	4%
R2032	On	02/02/2023	Bond Future	10.67	Call		3.37425000	3.37425	3,450,920	9.11		0.00	0	7%
R2032	On	02/02/2023	Bond Future	10.67	Put		2.61335000	2.61335	2,527,640	9.11		0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call		6.96897000	6.96897	7,084,110	10.16		0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Put		1.10600000	1.10600	1,058,760	10.16		0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call		7.55786000	7.55786	7,677,200	10.34		0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put		978.83000	0.97883	935,790	10.34		0.00	0	5%
R2032	On	02/02/2023	Bond Future	12.75	Call		11,180.16000	11.18016	11,319,620	11.12		0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put		433.98000	0.43398	411,060	11.12		0.00	0	7%
Total R2032 Option												0.00	0	20,05
Total For R2032												11,527,745.28	128	163,55
R2035	On	05/05/2022	Bond Future			10.35197	91.33548	10.37430	91.19078	10.86		0.00	0	71,08
R2035	On	04/08/2022	Bond Future			10.53418	92.50845	10.55733	92.36248	10.47		0.00	0	49,85
R2035	On	03/11/2022	Bond Future			10.68877	89.40518	10.71271	89.25777	10.63		0.00	0	
R2035	On	02/02/2023	Bond Future			10.82548	90.94672	10.85024	90.79764	10.19		0.00	0	
Total R2035 Future												0.00	0	120,94
R2035	On	05/05/2022	Bond Future	10.72	Call		2,663.46000	2.66346	2,731,000	11.61		0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Put		465.13000	0.46513	387,970	11.61		0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Call		3,161.11000	3.16111	3,242,140	11.80		0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put		341.25000	0.34125	277,580	11.80		0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		7,643.65000	7.64365	7,782,340	12.90		0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put		0.06000	0.00006	0,020	13.43		0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		15.89000	0.01589	9,880	12.90		0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		7,699.88000	7.69988	7,838,790	12.91		0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		15.19000	0.01519	9,400	12.91		0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		7,756.08000	7.75608	7,895,210	12.91		0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		14.52000	0.01452	8,950	12.91		0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call		13,098.41000	13.09841	13,243,070	13.43		0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		2,181.20000	2.18120	2,227,580	10.50		0.00	0	4%
R2035	On	04/08/2022	Bond Future	10.53	Put		2,353.56000	2.35356	2,253,970	10.50		0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		2,876.44000	2.87644	2,935,650	10.72		0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		1,798.35000	1.79835	1,711,590	10.72		0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Call		211.87000	0.21187	215,750	9.08		0.00	0	4%
R2035	On	04/08/2022	Bond Future	9.53	Put		7,032.09000	7.03209	6,890,000	9.08		0.00	0	1%
R2035	On	04/08/2022	Bond Future	9.84	Call		549.02000	0.54902	560,580	9.57		0.00	0	1%

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2035 On 04/08/2022 Bond Future	9.84	Put			5,235.42000	5.23542	5,101,010	9.57	0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Call			9,666.35000	9.66635	9,790,640	12.99	0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			234.89000	0.23489	213,210	12.99	0.00	0	40
R2035 On 04/08/2022 Bond Future	10.64	Call			2,552.05000	2.55205	2,605,440	10.62	0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			2,033.54000	2.03354	1,940,960	10.62	0.00	0	10
R2035 On 04/08/2022 Bond Future	10.72	Call			2,839.66000	2.83966	2,898,220	10.71	0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			1,823.50000	1.82350	1,736,090	10.71	0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			2,913.65000	2.91365	2,973,500	10.73	0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			1,773.70000	1.77370	1,687,580	10.73	0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			4,545.80000	4.54580	4,629,080	11.33	0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			1,041.16000	1.04116	978,470	11.33	0.00	0	10
R2035 On 03/11/2022 Bond Future	10.30	Put			4,381.86000	4.38186	4,271,340	10.45	0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			2,521.61000	2.52161	2,570,870	10.69	0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			3,405.57000	3.40557	3,307,420	10.69	0.00	0	50
R2035 On 03/11/2022 Bond Future	11.05	Put			2,129.29000	2.12929	2,053,760	11.23	0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			4,484.58000	4.48458	4,560,010	11.35	0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			1,970.57000	1.97057	1,898,590	11.35	0.00	0	
R2035 On 03/11/2022 Bond Future	9.82	Call			816.42000	0.81642	834,810	9.91	0.00	0	50
R2035 On 03/11/2022 Bond Future	9.82	Put			6,558.92000	6.55892	6,429,900	9.91	0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Call			1,790.71000	1.79071	1,827,600	10.45	0.00	0	1,00
R2035 On 03/11/2022 Bond Future	11.15	Put			1,932.50000	1.93250	1,861,390	11.38	0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Call			11,416.28000	11.41628	11,539,790	13.44	0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			417.05000	0.41705	393,150	13.44	0.00	0	1,00
R2035 On 03/11/2022 Bond Future	10.99	Call			3,939.18000	3.93918	4,008,350	11.15	0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			2,257.05000	2.25705	2,178,810	11.15	0.00	0	50
R2035 On 03/11/2022 Bond Future	11.05	Call			4,169.35000	4.16935	4,241,230	11.23	0.00	0	1,00
R2035 On 03/11/2022 Bond Future	11.14	Call			4,524.57000	4.52457	4,600,430	11.37	0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			1,951.58000	1.95158	1,880,030	11.37	0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			4,564.42000	4.56442	4,640,720	11.38	0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			1,904.40000	1.90440	1,943,260	9.85	0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.30	Put			5,304.17000	5.30417	5,193,950	9.85	0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			2,837.65000	2.83765	2,890,930	10.13	0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			3,992.39000	3.99239	3,896,590	10.13	0.00	0	50
R2035 On 02/02/2023 Bond Future	10.87	Call			3,471.61000	3.47161	3,533,580	10.28	0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			3,352.90000	3.35290	3,265,790	10.28	0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			3,503.54000	3.50354	3,565,930	10.29	0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			3,324.84000	3.32484	3,238,150	10.29	0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			949.73000	0.94973	971,520	9.39	0.00	0	50
R2035 On 02/02/2023 Bond Future	9.81	Put			7,536.14000	7.53614	7,408,850	9.39	0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			4,103.26000	4.10326	4,173,030	10.44	0.00	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	11.06	Put		2,854.69000	2.85469	2,775,380	10.44	0.00	0	56
R2035	On	02/02/2023	Bond Future	13.22	Call		13,166.96000	13.16696	13,295,610	12.57	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put		431.15000	0.43115	410,720	12.57	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.86	Call		3,439.81000	3.43981	3,501,370	10.27	0.00	0	
R2035	On	02/02/2023	Bond Future	10.86	Put		3,381.15000	3.38115	3,293,630	10.27	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call		4,068.33000	4.06833	4,137,700	10.43	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Put		2,878.71000	2.87871	2,799,000	10.43	0.00	0	
Total R2035 Option											0.00	0	10,95
Total For R2035											0.00	0	131,93
R2037	On	05/05/2022	Bond Future			10.51499	87.37143	10.53218	87.25837	11.57	0.00	0	85,12
R2037	On	04/08/2022	Bond Future			10.69024	84.27565	10.70802	84.16171	11.74	0.00	0	51,94
R2037	On	03/11/2022	Bond Future			10.83755	85.51763	10.85589	85.40265	11.37	0.00	0	
R2037	On	02/02/2023	Bond Future			10.97062	82.69921	10.98953	82.58310	11.49	0.00	0	
Total R2037 Future											0.00	0	137,06
R2037	On	05/05/2022	Bond Future	11.82	Call		7,889.58000	7.88958	7,997,420	13.70	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put		14.23000	0.01423	9,010	13.70	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call		7,945.77000	7.94577	8,053,810	13.71	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put		13.60000	0.01360	8,580	13.71	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call		8,001.94000	8.00194	8,110,160	13.72	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put		13.01000	0.01301	8,170	13.72	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call		3,016.56000	3.01656	3,055,930	12.28	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put		1,863.42000	1.86342	1,788,850	12.28	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call		3,055.17000	3.05517	3,095,030	12.30	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put		1,839.34000	1.83934	1,765,260	12.30	0.00	0	
R2037	On	04/08/2022	Bond Future	11.21	Call		4,351.57000	4.35157	4,406,140	12.88	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	11.21	Put		1,226.65000	1.22665	1,167,280	12.88	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call		5,310.44000	5.31044	5,374,190	13.29	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put		929.14000	0.92914	878,950	13.29	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Call		786.61000	0.78661	793,920	11.19	0.00	0	
R2037	On	04/08/2022	Bond Future	10.10	Put		4,815.02000	4.81502	4,708,390	11.19	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call		7,872.82000	7.87282	7,955,890	14.20	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put		447.24000	0.44724	416,370	14.20	0.00	0	1,00
R2037	On	04/08/2022	Bond Future	10.91	Call		3,093.98000	3.09398	3,134,330	12.32	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put		1,815.53000	1.81553	1,741,940	12.32	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put		1,894.08000	1.89408	1,835,040	12.06	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call		4,646.00000	4.64600	4,701,250	12.03	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put		1,931.42000	1.93142	1,871,690	12.03	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call		4,686.85000	4.68685	4,742,450	12.05	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put		1,912.66000	1.91266	1,853,280	12.05	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R2037	On	03/11/2022	Bond Future	11.32	Call			4.72781000	4.72781	4,783,750	12.06	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			3,730.35000	3.73035	3,775,800	11.76	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			3,360.64000	3.36064	3,289,980	11.76	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			3,663.35000	3.66335	3,708,180	11.73	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Put			3,415.65000	3.41565	3,344,370	11.73	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call			3,696.63000	3.69663	3,741,770	11.74	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put			3,387.89000	3.38789	3,316,920	11.74	0.00	0	
Total R2037 Option												0.00	0	2,25
Total For R2037												0.00	0	139,31
R2040	On	05/05/2022	Bond Future			10.60763	89.70289	10.64504	89.43682		12.23	0.00	0	62,12
R2040	On	04/08/2022	Bond Future			10.77647	86.38771	10.81527	86.11876		12.43	0.00	0	42,38
R2040	On	03/11/2022	Bond Future			10.91825	87.66093	10.95836	87.38874		12.05	0.00	0	
R2040	On	02/02/2023	Bond Future			11.04640	84.62838	11.08789	84.35242		12.21	0.00	0	
Total R2040 Future												0.00	0	104,51
R2040	On	05/05/2022	Bond Future	9.82	Call			29.73000	0.02973	28,330	11.16	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	9.82	Put			6,203.63000	6.20363	5,936,160	11.16	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call			1,096.67000	1.09667	1,158,410	12.34	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	10.57	Put			1,631.65000	1.63165	1,427,320	12.34	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call			8,257.31000	8.25731	8,515,000	14.56	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put			0.04000	0.00004	0,010	15.14	0.00	0	1,20
R2040	On	05/05/2022	Bond Future	11.90	Put			19.94000	0.01994	11,560	14.56	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call			8,317.08000	8.31708	8,575,080	14.57	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put			19.10000	0.01910	11,030	14.57	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call			8,376.79000	8.37679	8,635,090	14.58	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put			18.28000	0.01828	10,510	14.58	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call			14,691.83000	14.69183	14,957,870	15.14	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call			3,350.94000	3.35094	3,486,100	12.80	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put			1,885.86000	1.88586	1,752,070	12.80	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call			9,393.43000	9.39343	9,621,970	15.12	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put			362.79000	0.36279	322,380	15.12	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Call			180.67000	0.18067	192,210	10.73	0.00	0	46
R2040	On	04/08/2022	Bond Future	9.70	Put			8,463.50000	8.46350	8,206,090	10.73	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call			2,116.35000	2.11635	2,213,190	12.37	0.00	0	46
R2040	On	04/08/2022	Bond Future	10.70	Put			2,919.24000	2.91924	2,747,130	12.37	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call			3,393.51000	3.39351	3,529,780	12.82	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put			1,861.15000	1.86115	1,728,470	12.82	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call			3,436.09000	3.43609	3,573,470	12.84	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put			1,836.54000	1.83654	1,704,970	12.84	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put			2,145.56000	2.14556	2,030,240	12.92	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	03/11/2022	Bond Future	11.41	Call		5.09872000	5.09872	5,256,350	12.93	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,125.17000	2.12517	2,010,610	12.93	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		5,011.48000	5.01148	5,167,590	12.90	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,166.14000	2.16614	2,050,060	12.90	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		5,055.04000	5.05504	5,211,910	12.92	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		3,866.64000	3.86664	3,995,530	12.31	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		3,720.15000	3.72015	3,573,080	12.31	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		3,901.47000	3.90147	4,031,130	12.32	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		3,688.86000	3.68886	3,542,560	12.32	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		3,831.93000	3.83193	3,960,070	12.30	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		3,751.65000	3.75165	3,603,830	12.30	0.00	0	
Total R2040 Option											0.00	0	4,96
Total For R2040											0.00	0	109,46
R2044	On	05/05/2022	Bond Future			10.63420	86.51197	10.66135	86.31388	12.94	0.00	0	69,33
R2044	On	04/08/2022	Bond Future			10.79359	83.27957	10.82172	83.07943	13.16	0.00	0	22,58
R2044	On	03/11/2022	Bond Future			10.92712	84.50705	10.95616	84.30464	12.76	0.00	0	
R2044	On	02/02/2023	Bond Future			11.04753	81.54674	11.07752	81.34168	12.94	0.00	0	
Total R2044 Future											0.00	0	91,92
R2044	On	05/05/2022	Bond Future	11.91	Call		8,357.23000	8.35723	8,547,150	15.42	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		21.28000	0.02128	13,110	15.42	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		8,417.42000	8.41742	8,607,630	15.43	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		20.39000	0.02039	12,510	15.43	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		8,477.56000	8.47756	8,668,050	15.44	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		19.54000	0.01954	11,940	15.44	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		3,705.77000	3.70577	3,803,150	13.69	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		1,768.13000	1.76813	1,665,370	13.69	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		3,617.03000	3.61703	3,712,740	13.65	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		1,816.13000	1.81613	1,711,700	13.65	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		3,661.21000	3.66121	3,757,760	13.67	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		1,791.89000	1.79189	1,688,300	13.67	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,181.73000	2.18173	2,089,900	13.68	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		5,220.13000	5.22013	5,331,280	13.70	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,161.16000	2.16116	2,069,900	13.70	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		5,130.92000	5.13092	5,240,920	13.67	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,202.74000	2.20274	2,110,330	13.67	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		5,175.35000	5.17535	5,285,930	13.68	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		4,130.81000	4.13081	4,224,260	13.08	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		3,638.73000	3.63873	3,527,120	13.08	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		4,167.36000	4.16736	4,261,370	13.09	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	02/02/2023	Bond Future	11.16	Put			3,607.77000	3.60777	3,496,720	13.09	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call			4,094.69000	4.09469	4,187,570	13.08	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put			3,670.21000	3.67021	3,558,030	13.08	0.00	0	
Total R2044 Option												0.00	0	
Total For R2044												0.00	0	91,92
R2048	On	05/05/2022	Bond Future			10.57094	85.64248	10.59800	85.43779		13.46	0.00	0	193,38
R2048	On	04/08/2022	Bond Future			10.72264	86.74181	10.75067	86.53502		13.01	0.00	0	6,5
R2048	On	03/11/2022	Bond Future			10.85062	83.61607	10.87956	83.40694		13.28	0.00	0	
R2048	On	02/02/2023	Bond Future			10.96333	85.05863	10.99319	84.84682		12.79	0.00	0	
Total R2048 Future												0.00	0	199,92
R2048	On	05/05/2022	Bond Future	11.79	Call			8,249.50000	8.24950	8,444,230	15.92	0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put			26.71000	0.02671	16,750	15.92	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call			8,311.30000	8.31130	8,506,380	15.93	0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put			25.60000	0.02560	15,990	15.93	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call			8,373.08000	8.37308	8,568,490	15.94	0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put			24.55000	0.02455	15,270	15.94	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call			937.44000	0.93744	968,080	12.11	0.00	0	1,7
R2048	On	04/08/2022	Bond Future	10.20	Put			5,169.65000	5.16965	4,993,500	12.11	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call			1,450.79000	1.45079	1,496,340	12.49	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put			4,103.65000	4.10365	3,942,410	12.49	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			3,577.72000	3.57772	3,674,720	13.33	0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			1,918.96000	1.91896	1,809,170	13.33	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			3,621.96000	3.62196	3,719,860	13.35	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			1,892.19000	1.89219	1,783,300	13.35	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Call			212.60000	0.21260	219,540	11.22	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put			8,619.09000	8.61909	8,419,240	11.22	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			3,666.42000	3.66642	3,765,210	13.36	0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put			1,865.74000	1.86574	1,757,740	13.36	0.00	0	
R2048	On	04/08/2022	Bond Future	10.90	Call			3,232.04000	3.23204	3,321,780	13.22	0.00	0	1,7
R2048	On	04/08/2022	Bond Future	10.90	Put			2,145.31000	2.14531	2,028,260	13.22	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			2,212.78000	2.21278	2,118,610	14.09	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			5,192.92000	5.19292	5,306,660	14.05	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			2,256.19000	2.25619	2,160,800	14.05	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			5,238.71000	5.23871	5,353,060	14.07	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			2,234.38000	2.23438	2,139,600	14.07	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			5,284.61000	5.28461	5,399,570	14.09	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call			4,290.30000	4.29030	4,387,800	12.87	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put			3,679.91000	3.67991	3,565,600	12.87	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call			4,214.75000	4.21475	4,311,060	12.85	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2048 On 02/02/2023 Bond Future	11.06	Put			3,744.28000	3.74428	3,628,780	12.85		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			4,252.31000	4.25231	4,349,210	12.86		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			3,711.82000	3.71182	3,596,910	12.86		0.00	0	
Total R2048 Option										0.00	0	3,40
Total For R2048										0.00	0	203,32
R209 On 05/05/2022 Bond Future			10.31763	70.99232	10.33458	70.89566		12.18		0.00	0	20,4
R209 On 04/08/2022 Bond Future			10.47309	71.93504	10.49056	71.83762		11.78		0.00	0	1,5
R209 On 03/11/2022 Bond Future			10.61102	69.84825	10.62901	69.74993		11.93		0.00	0	2,7
R209 On 02/02/2023 Bond Future			10.73201	71.02284	10.75051	70.92354		11.49		0.00	0	
Total R209 Future										0.00	0	24,71
R209 On 05/05/2022 Bond Future	9.50	Call			20.15000	0.02015	16,680	11.06		0.00	0	2,9
R209 On 05/05/2022 Bond Future	9.50	Put			5,009.06000	5.00906	4,908,930	11.06		0.00	0	
R209 On 05/05/2022 Bond Future	9.75	Call			96.19000	0.09619	87,260	11.28		0.00	0	8,5
R209 On 05/05/2022 Bond Future	9.75	Put			3,540.31000	3.54031	3,434,720	11.28		0.00	0	
R209 On 05/05/2022 Bond Future	10.25	Call			830.46000	0.83046	826,070	12.18		0.00	0	
R209 On 05/05/2022 Bond Future	10.75	Put			317.59000	0.31759	264,980	13.09		0.00	0	1,0
R209 On 05/05/2022 Bond Future	11.43	Call			5,896.05000	5.89605	5,984,260	14.27		0.00	0	
R209 On 05/05/2022 Bond Future	11.43	Put			26.21000	0.02621	17,760	14.27		0.00	0	
R209 On 05/05/2022 Bond Future	11.44	Call			5,945.24000	5.94524	6,033,750	14.28		0.00	0	
R209 On 05/05/2022 Bond Future	11.44	Put			25.08000	0.02508	16,930	14.28		0.00	0	
R209 On 05/05/2022 Bond Future	10.25	Put			1,314.66000	1.31466	1,213,610	12.18		0.00	0	11,00
R209 On 05/05/2022 Bond Future	11.45	Call			5,994.44000	5.99444	6,083,230	14.29		0.00	0	
R209 On 05/05/2022 Bond Future	11.45	Put			24.01000	0.02401	16,140	14.29		0.00	0	
R209 On 05/05/2022 Bond Future	12.00	Call			8,652.40000	8.65240	8,748,240	14.82		0.00	0	
R209 On 05/05/2022 Bond Future	12.00	Put			1.76000	0.00176	0,940	14.82		0.00	0	12,0
R209 On 05/05/2022 Bond Future	10.75	Call			2,629.45000	2.62945	2,673,500	13.09		0.00	0	
R209 On 04/08/2022 Bond Future	10.58	Call			2,242.26000	2.24226	2,272,760	11.88		0.00	0	
R209 On 04/08/2022 Bond Future	10.58	Put			1,746.43000	1.74643	1,679,510	11.88		0.00	0	
R209 On 04/08/2022 Bond Future	10.59	Call			2,273.36000	2.27336	2,304,300	11.89		0.00	0	
R209 On 04/08/2022 Bond Future	10.59	Put			1,722.41000	1.72241	1,655,930	11.89		0.00	0	
R209 On 04/08/2022 Bond Future	10.57	Call			2,211.36000	2.21136	2,241,420	11.86		0.00	0	
R209 On 04/08/2022 Bond Future	10.57	Put			1,770.72000	1.77072	1,703,360	11.86		0.00	0	
R209 On 03/11/2022 Bond Future	9.25	Put			8,383.51000	8.38351	8,287,860	10.63		0.00	0	
R209 On 03/11/2022 Bond Future	9.50	Put			6,977.20000	6.97720	6,884,120	10.64		0.00	0	
R209 On 03/11/2022 Bond Future	10.00	Call			1,111.09000	1.11109	1,125,930	11.38		0.00	0	
R209 On 03/11/2022 Bond Future	10.00	Put			4,667.91000	4.66791	4,584,430	11.38		0.00	0	6,00
R209 On 03/11/2022 Bond Future	10.50	Call			2,226.65000	2.22665	2,255,790	11.93		0.00	0	
R209 On 03/11/2022 Bond Future	10.50	Put			2,936.11000	2.93611	2,866,930	11.93		0.00	0	
R209 On 03/11/2022 Bond Future	9.25	Call			246.91000	0.24691	249,580	10.63		0.00	0	6,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/11/2022	Bond Future	11.00	Put		1,768.10000	1.76810	1,715,060	12.53	0.00	0	6,00
R209	On	03/11/2022	Bond Future	11.01	Call		3,787.88000	3.78788	3,833,460	12.55	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		1,750.60000	1.75060	1,697,860	12.55	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		3,822.88000	3.82288	3,868,770	12.56	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		1,733.27000	1.73327	1,680,840	12.56	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		410.11000	0.41011	415,350	10.64	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		3,857.99000	3.85799	3,904,180	12.58	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		1,716.10000	1.71610	1,663,970	12.58	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		5,606.02000	5.60602	5,665,510	13.37	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,070.54000	1.07054	1,031,710	13.37	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		3,752.99000	3.75299	3,798,270	12.53	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		3,062.69000	3.06269	3,100,920	11.51	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		2,904.81000	2.90481	2,843,740	11.51	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		3,090.87000	3.09087	3,129,390	11.52	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		2,879.56000	2.87956	2,818,780	11.52	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		3,119.17000	3.11917	3,157,970	11.53	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		2,854.50000	2.85450	2,794,000	11.53	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			217.84984	217.84984	217.84797	217.84797		0.00	0	1,00
R210	On	04/08/2022	Bond Future			220.79712	220.79712	220.79669	220.79669		0.00	0	20
R210	On	03/11/2022	Bond Future			221.16230	221.16230	221.16288	221.16288		0.00	0	
R210	On	02/02/2023	Bond Future			224.92182	224.92182	224.92442	224.92442		0.00	0	
Total R210 Future											0.00	0	1,32
Total For R210											0.00	0	1,32
R213	On	05/05/2022	Bond Future			9.86110	84.74567	9.88867	84.60356	9.33	9,576,260.71	113	24,95
R213	On	04/08/2022	Bond Future			10.05434	85.83562	10.08304	85.69218	9.04	0.00	0	
R213	On	03/11/2022	Bond Future			10.21810	83.57894	10.24790	83.43412	9.05	0.00	0	
R213	On	02/02/2023	Bond Future			10.36132	85.01768	10.39230	84.87121	8.73	0.00	0	
Total R213 Future											9,576,260.71	113	24,95
R213	On	05/05/2022	Bond Future	10.63	Call		3,805.53000	3.80553	3,920,950	10.52	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		98.44000	0.09844	71,750	10.52	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		3,850.62000	3.85062	3,966,750	10.54	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		94.99000	0.09499	69,010	10.54	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		3,895.77000	3.89577	4,012,610	10.55	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		91.65000	0.09165	66,380	10.55	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		1,379.85000	1.37985	1,420,910	8.96	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		2,300.15000	2.30015	2,197,770	8.96	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		1,335.88000	1.33588	1,375,780	8.95	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	04/08/2022	Bond Future	9.88	Put		2,357.53000	2.35753	2,253,990	8.95	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		1,357.66000	1.35766	1,398,150	8.96	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		2,328.61000	2.32861	2,225,660	8.96	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Put		5,822.45000	5.82245	5,693,430	8.27	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		1,404.21000	1.40421	1,444,180	8.76	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		3,415.01000	3.41501	3,310,160	8.76	0.00	0	47
R213	On	03/11/2022	Bond Future	10.19	Put		2,453.80000	2.45380	2,365,210	9.01	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		2,637.41000	2.63741	2,702,250	9.14	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		2,047.45000	2.04745	1,967,470	9.14	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		429.71000	0.42971	443,990	8.27	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		6,092.21000	6.09221	5,961,670	8.27	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		476.22000	0.47622	492,020	8.27	0.00	0	47
R213	On	03/11/2022	Bond Future	10.39	Put		2,006.03000	2.00603	1,926,990	9.15	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		2,719.53000	2.71953	2,785,800	9.16	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		1,985.44000	1.98544	1,906,890	9.16	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		1,690.26000	1.69026	1,736,580	8.87	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		3,003.91000	3.00391	2,905,410	8.87	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		2,172.13000	2.17213	2,228,360	9.01	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		2,664.82000	2.66482	2,730,130	9.14	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,026.78000	2.02678	1,947,270	9.14	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,692.11000	2.69211	2,757,890	9.15	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Call		2,305.08000	2.30508	2,360,610	8.71	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		3,171.81000	3.17181	3,080,870	8.71	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		2,634.35000	2.63435	2,695,470	8.79	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		2,834.43000	2.83443	2,749,080	8.79	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Call		606.39000	0.60639	625,410	8.05	0.00	0	47
R213	On	02/02/2023	Bond Future	9.16	Put		6,698.62000	6.69862	6,571,170	8.05	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		1,877.00000	1.87700	1,924,650	8.59	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		3,708.07000	3.70807	3,609,250	8.59	0.00	0	47
R213	On	02/02/2023	Bond Future	12.20	Call		8,652.12000	8.65212	8,768,350	10.73	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		655.15000	0.65515	624,910	10.73	0.00	0	93
R213	On	02/02/2023	Bond Future	10.22	Call		2,327.75000	2.32775	2,383,680	8.71	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,146.63000	3.14663	3,056,090	8.71	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		2,350.54000	2.35054	2,406,870	8.72	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,121.61000	3.12161	3,031,470	8.72	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		2,832.77000	2.83277	2,897,070	8.85	0.00	0	93
R213	On	02/02/2023	Bond Future	10.43	Put		2,654.97000	2.65497	2,572,800	8.85	0.00	0	
Total R213 Option											0.00	0	5,32
Total For R213											9,576,260.71	113	30,32

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			10.58683	68.17778	10.61895	67.98681		13.37	0.00	0	15,30
R214	On	04/08/2022			10.74077	69.05289	10.77399	68.85984		12.94	0.00	0	1,30
R214	On	03/11/2022			10.87089	66.79987	10.90515	66.60451		13.19	0.00	0	
R214	On	02/02/2023			10.98555	67.95205	11.02087	67.75404		12.72	0.00	0	
Total R214 Future											0.00	0	16,64
R214	On	05/05/2022	11.73	Call			6,144.53000	6.14453	6,324,660	15.74	0.00	0	
R214	On	05/05/2022	11.73	Put			29.29000	0.02929	18,450	15.74	0.00	0	
R214	On	05/05/2022	11.74	Call			6,194.30000	6.19430	6,374,800	15.75	0.00	0	
R214	On	05/05/2022	11.74	Put			28.09000	0.02809	17,620	15.75	0.00	0	
R214	On	05/05/2022	11.75	Call			6,244.05000	6.24405	6,424,920	15.76	0.00	0	
R214	On	05/05/2022	11.75	Put			26.94000	0.02694	16,840	15.76	0.00	0	
R214	On	04/08/2022	10.99	Call			2,787.20000	2.78720	2,881,120	13.27	0.00	0	
R214	On	04/08/2022	10.99	Put			1,552.97000	1.55297	1,453,840	13.27	0.00	0	
R214	On	04/08/2022	10.97	Call			2,718.41000	2.71841	2,810,660	13.24	0.00	0	
R214	On	04/08/2022	10.97	Put			1,596.94000	1.59694	1,496,140	13.24	0.00	0	
R214	On	04/08/2022	10.98	Call			2,752.63000	2.75263	2,845,720	13.25	0.00	0	
R214	On	04/08/2022	10.98	Put			1,574.75000	1.57475	1,474,790	13.25	0.00	0	
R214	On	03/11/2022	11.35	Put			1,757.29000	1.75729	1,672,780	14.05	0.00	0	
R214	On	03/11/2022	11.36	Call			4,250.62000	4.25062	4,362,030	14.07	0.00	0	
R214	On	03/11/2022	11.36	Put			1,740.34000	1.74034	1,656,390	14.07	0.00	0	
R214	On	03/11/2022	11.34	Call			4,177.48000	4.17748	4,287,770	14.03	0.00	0	
R214	On	03/11/2022	11.34	Put			1,774.40000	1.77440	1,689,330	14.03	0.00	0	
R214	On	03/11/2022	11.35	Call			4,214.00000	4.21400	4,324,850	14.05	0.00	0	
R214	On	02/02/2023	11.08	Call			3,329.48000	3.32948	3,421,900	12.79	0.00	0	
R214	On	02/02/2023	11.08	Put			3,000.08000	3.00008	2,894,490	12.79	0.00	0	
R214	On	02/02/2023	11.09	Call			3,359.12000	3.35912	3,452,100	12.80	0.00	0	
R214	On	02/02/2023	11.09	Put			2,974.26000	2.97426	2,869,230	12.80	0.00	0	
R214	On	02/02/2023	11.07	Call			3,299.71000	3.29971	3,391,580	12.78	0.00	0	
R214	On	02/02/2023	11.07	Put			3,025.83000	3.02583	2,919,690	12.78	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	16,64
Total for Bond											371,570,258.36	3,357	1,270,54
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			832.28000	832.28000	830.59000	830.59000			8,322,800.00	1	98
GOVI On 04/08/2022 GOVI			843.20300	843.20300	841.50800	841.50800			0.00	0	
GOVI On 03/11/2022 GOVI			855.69600	855.69600	853.99600	853.99600			0.00	0	
GOVI On 02/02/2023 GOVI			870.01200	870.01200	868.30500	868.30500			0.00	0	
Total GOVI Future									8,322,800.00	1	98
GOVI On 05/05/2022 GOVI	788.23	Call			423,600.00000	42.36000	440,500,000		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 Interr
GOVI	On	05/05/2022	GOVI	788.24	Call			423,500.00000	42.35000	440,400,000		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			423,400.00000	42.34000	440,300,000		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	819.28	Call			222,280.00000	22.22800	239,230,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call			222,480.00000	22.24800	239,430,000		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			222,380.00000	22.23800	239,330,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put			0.00000	0.00000	0,000		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			335,660.00000	33.56600	352,660,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call			335,860.00000	33.58600	352,860,000		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			335,760.00000	33.57600	352,760,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			174,750.00000	17.47500	191,820,000		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			174,650.00000	17.46500	191,720,000		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			174,850.00000	17.48500	191,920,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												8,322,800.00	1	9%
Total for GOVI												8,322,800.00	1	9%
AL37	On	05/05/2022	Index Future			819.62700	819.62700	818.22300	818.22300			0.00	0	
AL37	On	04/08/2022	Index Future			830.38400	830.38400	828.97900	828.97900			0.00	0	
AL37	On	03/11/2022	Index Future			842.68700	842.68700	841.28000	841.28000			0.00	0	
AL37	On	02/02/2023	Index Future			856.78500	856.78500	855.37700	855.37700			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/05/2022	Index Future			944.71600	944.71600	943.07400	943.07400			0.00	0	
AL7T	On	04/08/2022	Index Future			957.11500	957.11500	955.47000	955.47000			0.00	0	
AL7T	On	03/11/2022	Index Future			971.29500	971.29500	969.64900	969.64900			0.00	0	
AL7T	On	02/02/2023	Index Future			987.54500	987.54500	985.89600	985.89600			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/05/2022	Index Future			843.86700	843.86700	842.14100	842.14100			0.00	0	1%
ALBI	On	04/08/2022	Index Future			854.94200	854.94200	853.21100	853.21100			0.00	0	1%

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/11/2022	Index Future			867.60800	867.60800	865.87200	865.87200			0.00	0	
ALBI	On	02/02/2023	Index Future			882.12400	882.12400	880.38100	880.38100			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	05/05/2022	Index Future			312.43400	312.43400	312.49400	312.49400			0.00	0	45
IGOV	On	04/08/2022	Index Future			316.61200	316.61200	316.67900	316.67900			0.00	0	
IGOV	On	03/11/2022	Index Future			321.37800	321.37800	321.45400	321.45400			0.00	0	
IGOV	On	02/02/2023	Index Future			326.83000	326.83000	326.91500	326.91500			0.00	0	
Total IGOV Future												0.00	0	45
Total For IGOV												0.00	0	45
Total for Index												0.00	0	72
JIBAR F	On	20/04/2022	Jibar Future			4.42500	95.57500	4.43500	95.56500			0.00	0	
JIBAR F	On	18/05/2022	Jibar Future			4.51000	95.49000	4.53000	95.47000			0.00	0	
JIBAR F	On	15/06/2022	Jibar Future			4.89500	95.10500	4.92500	95.07500			0.00	0	
JIBAR F	On	20/07/2022	Jibar Future			4.99000	95.01000	5.02000	94.98000			0.00	0	
JIBAR F	On	17/08/2022	Jibar Future			5.36000	94.64000	5.39000	94.61000			0.00	0	
JIBAR F	On	21/09/2022	Jibar Future			5.43500	94.56500	5.46500	94.53500			0.00	0	
JIBAR F	On	21/12/2022	Jibar Future			6.16000	93.84000	6.18000	93.82000			0.00	0	
JIBAR F	On	15/03/2023	Jibar Future			6.46500	93.53500	6.50000	93.50000			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			6.61000	93.39000	6.69000	93.31000			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			6.76000	93.24000	6.86000	93.14000			0.00	0	
JIBAR F	On	20/12/2023	Jibar Future			6.82500	93.17500	6.92500	93.07500			0.00	0	
JIBAR F	On	20/03/2024	Jibar Future			6.99000	93.01000	7.12000	92.88000			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 :											379,893,058.36	3,358	1,272,47	
ABCPI3	On	07/12/2023	Spot Bond			2.38800	322.54896	2.32800	322.81142			0.00	0	
Total ABCPI3 SPOT												0.00	0	
Total For ABCPI3												0.00	0	
ABF001	On	13/09/2026	Spot Bond				100.36767		100.35097			0.00	0	
Total ABF001 SPOT												0.00	0	
Total For ABF001												0.00	0	
ABF003	On	18/07/2024	Spot Bond				101.86965		101.85310			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	102.56981	9.65000	102.54326				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.02000	92.90205	11.04500	92.74149				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond				100.63344		100.61510				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond				100.34606		100.32803				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond				100.86309		100.84761				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond				101.30264		101.28813				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond				101.11936		101.10282				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond				100.72892		100.71486				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond				102.28651		102.27034				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond				100.69090		100.67312				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond				102.68321		102.66749				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond				104.68650		104.65811				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				101.02908		101.01388				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond				101.20737		101.19069				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond				102.09066		102.06976				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond				101.17403		101.15887				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond				101.83363		101.81805				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond				101.29138		101.27620				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond				100.77209		100.75628				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond				102.18224		102.16207				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond				101.04119		101.02888				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond				100.49675		100.48208				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond				100.52295		100.50688				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond				100.62781		100.61098				0.00	0	

Contract 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				99.94956		99.93406				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond				99.89998		99.88557				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond				99.89728		99.88248				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond				99.89539		99.88033				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond				100.20775		100.19096				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond				100.70122		100.68718				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond				100.58848		100.57359				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond				100.32336		100.30744				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond				100.08941		100.07298				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond				100.17613		100.15887				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond				99.96066		99.94396				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				100.74396		100.72873				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond				100.76938		100.75367				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond				100.79062		100.77450				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond				102.55867		102.53628				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond				100.46622		100.44544				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond				100.73020		100.71032				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond				100.15041		100.13029				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond				100.15935		100.13813				0.00	0	1,500,000,00
Total ABJ05 SPOT										0.00	0	1,500,000,00
Total For ABJ05										0.00	0	1,500,000,00
ABK12 On 20/05/2022 Spot Bond				101.28837		101.27211				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.93000	148.23193	6.91000	148.24766				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	34.12849	100.00000	34.05108				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.68000	157.70392	2.66000	157.76730				0.00	0	
Total ABN61 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 ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.63000	207.92138	3.63000	207.88709				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.47500	234.84791	4.47500	234.80372				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.05500	101.38314	7.05500	101.36405				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.06500	112.44231	8.10500	112.25487				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.49500	104.25676	5.49500	104.24116				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.58500	106.36400	5.58500	106.34782				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.75500	112.35047	7.79500	112.19722				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.47500	113.76838	8.51500	113.55674				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.02500	105.59849	6.02500	105.58145				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.84500	104.14930	7.88500	103.97717				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.85722	100.00000	11.83112				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.72800	325.92013	1.66800	326.19232				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.94000	102.57096	10.98000	102.46241				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond				100.29196		100.27195				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond				100.28333		100.26387				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond				100.12850		100.10903				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond				100.28275		100.26335				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond				100.28275		100.26335				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond				100.29014		100.27028				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond				100.29014		100.27028				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond				162.70129		162.58985				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond				165.07651		164.87929				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond				100.26892		100.25039				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI02 On 11/09/2023 Spot Bond				101.24761		101.23151				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond				100.78547		100.76961				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond				101.01510		100.99910				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond				101.91299		101.89557				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond				101.13672		101.11996				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond				102.99144		102.97309				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond				103.62913		103.61041				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond				105.45726		105.43363				0.00	0	4,750,000,00
Total AGT02 SPOT										0.00	0	4,750,000,00
Total For AGT02										0.00	0	4,750,000,00
AGT03 On 05/06/2025 Spot Bond				103.44663		103.42187				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond				105.16686		105.14017				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond				101.15714		101.14133				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond				101.20021		101.18384				0.00	0	
Total AH2A21 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 AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.36500	99.42100	8.40500	99.25890				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond				101.26499		101.24779				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond				101.48090		101.46093				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond				101.75068		101.72723				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond				101.00590		100.99203				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond				100.71133		100.69454				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.74500	105.24130	6.74500	105.22201				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond				100.66846		100.65263				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond				100.74807		100.73045				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond				100.79702		100.77832				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond				101.39248		101.36653				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond				100.77296		100.75751				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond				101.14468		101.12810				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond				100.74798		100.73037				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond				100.79692		100.77821				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond				101.13881		101.11244				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond				100.84687		100.83029				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond				100.93571		100.91908				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond				100.77245		100.75429				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond				100.75410		100.73635				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond				100.82138		100.80212				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond				100.79814		100.77940				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond				101.23627		101.20771				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7D On 21/08/2025 Spot Bond				101.17537		101.14817				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.74500	109.03291	7.74500	109.01015				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.18300	105.33683	8.18300	105.31350				0.00	0	500,000,00
Total AIR04 SPOT										0.00	0	500,000,00
Total For AIR04										0.00	0	500,000,00
AIR05 On 29/05/2030 Spot Bond			11.87000	93.93969	11.89500	93.78990				0.00	0	1,400,000,00
Total AIR05 SPOT										0.00	0	1,400,000,00
Total For AIR05										0.00	0	1,400,000,00
AIRL01 On 30/04/2028 Spot Bond			5.66000	190.06842	5.66000	190.02662				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond				100.68147		100.66320				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond				100.22889		100.21017				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond				101.17760		101.15999				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond				100.44773		100.42979				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond				100.32760		100.30524				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond				100.80535		100.78526				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond				101.18417		101.16334				0.00	0	
Total APF16 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 APF16										0.00	0	
ASN02: On 07/12/2033 Spot Bond			4.82500	249.88811	4.82500	249.83870				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.32500	217.20942	5.32500	217.16359				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.50000	198.30407	4.50000	198.26676				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18: On 20/06/2022 Spot Bond				100.31269		100.29142				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond				100.14544		100.12624				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.87500	114.75508	4.87500	114.73215				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond				100.24684		100.22969				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond				100.25040		100.23303				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond				100.27372		100.25479				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2025 Spot Bond				104.73112		104.70517				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond				100.59558		100.57770				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond				100.31183		100.29062				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond				100.24569		100.22840				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond				100.84009		100.82273				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond				100.76435		100.74646				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond				100.74562		100.72806				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond				100.41546		100.39675				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond				100.22602		100.20752				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond				100.26632		100.24795				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond				100.49417		100.47152				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.32500	109.32905	4.30500	109.44890				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.98500	101.36269	4.99500	101.24675				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond				100.25276		100.23524				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN32: On 20/06/2024 Spot Bond				100.28705		100.26738				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond				100.96515		100.94749				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond				99.65109		99.63307				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			4.98500	113.19559	4.98500	113.17265				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond				100.27061		100.25196				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond				100.24678		100.22963				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond				100.25622		100.23784				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond				100.25978		100.24182				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond				100.25978		100.24182				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond				100.63164		100.61390				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond				100.30953		100.28846				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond				100.25498		100.23731				0.00	0	
Total ASN373 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 ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond				100.26407		100.24583				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond				101.24776		101.23032				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond				100.37600		100.35816				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond				100.37600		100.35816				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond				100.61897		100.59929				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond				100.25714		100.23934				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond				100.68838		100.67220				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond				100.33800		100.32036				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond				100.25541		100.23772				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond				100.29867		100.27826				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond				100.48809		100.47088				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2020 Spot Bond				101.12225						0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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				103.29431		103.27318				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44(On 22/06/2023 Spot Bond				100.23912		100.22231				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond				100.24634		100.22907				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond				100.31981		100.29802				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond				100.76282		100.74307				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond				103.64263		103.61825				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond				99.81866		99.80333				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond				99.81705		99.80158				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.39500	101.68797	9.39500	101.66218				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.90500	101.10247	10.90500	101.07330				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond				100.95568		100.94031				0.00	0	
Total ASN471 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 ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond				101.11332		101.09553				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond				101.05393		101.03547				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond				100.44968		100.42842				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond				111.85300		111.20804				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	101.07522	10.63000	101.04678				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond				100.99653		100.97814				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond				100.34758		100.33167				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond				100.34758		100.33167				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond				100.58678		100.56885				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.76000	99.80553	9.80000	99.63387				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.94000	99.51456	8.98000	99.34235				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.49000	98.22360	9.53000	98.05343				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.49000	98.22360	9.53000	98.05343				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2022 Spot Bond			9.10000	101.63597	9.10000	101.61135				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.05000	101.98031	11.05000	101.95001				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.00000	101.97150	11.00000	101.94133				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.88332	10.50000	101.85452				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.50000	101.88332	10.50000	101.85452				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond				100.02119		100.03625				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond				101.07375		101.05639				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond				100.93829		100.91775				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	101.90096	10.60000	101.87189				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	101.87803	10.47000	101.84931				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN55: On 31/01/2024 Spot Bond			10.55000	101.89214	10.55000	101.86321				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond				102.99981		102.98469				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond				101.22136		101.20314				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond				100.56707		100.54895				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond				100.06484		100.04568				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond				100.24682		100.22967				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond				100.37278		100.35508				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond				100.97280		100.95319				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond				100.82719		100.78651				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.22000	101.65698	9.22000	101.63167				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond				99.93847		99.92299				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond				99.80087		99.78406				0.00	0	
Total ASN597 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 ASN597										0.00	0	
ASN60 On 24/04/2023 Spot Bond				101.02538		101.01003				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60 On 23/04/2026 Spot Bond				101.15364		101.13637				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond				100.76966		100.74826				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond				99.62066		99.60838				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond				101.29866		101.27786				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2023 Spot Bond				100.19961		100.17689				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond				101.13383		101.11355				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond				100.27425		100.25530				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61 On 28/02/2024 Spot Bond				100.92819		100.90587				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61 On 11/05/2023 Spot Bond				101.17474		101.15259				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62 On 21/12/2026 Spot Bond				100.25998		100.24193				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62 On 28/02/2024 Spot Bond				100.80543		100.78305				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond				100.01815		100.03423				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond				100.29440		100.27427				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond				100.32262		100.30070				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond				100.58907		100.56859				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond				101.26648		101.24529				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond				100.44912		100.42903				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond				99.98396		99.96790				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond				100.14476		100.12306				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond				100.65407		100.63585				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond				100.81508		100.79610				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond				100.01946		100.03511				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN67: On 29/06/2026 Spot Bond				100.16495		100.14564				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond				100.30925		100.28818				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond				100.32218		100.30030				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond				102.73735		102.71239				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond				100.46350		100.43325				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond				100.14152		100.12128				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond				101.06354		101.04651				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond				101.23237		101.21258				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond				101.43042		101.41215				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond				101.22094		101.20123				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond				100.27905		100.25987				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond				100.28121		100.26189				0.00	0	
Total ASN702 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 ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond				100.25112		100.23369				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond				100.98983		100.97172				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond				101.17947		101.15620				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond				100.87609		100.85574				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond				100.14663		100.12466				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond				100.51827		100.49420				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond				100.11281		100.09769				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond				100.12442		100.10784				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond				100.41988		100.40101				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond				99.79132		99.77396				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond				100.54704		100.52792				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond				101.19097		101.17181				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond				100.73391		100.71341				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond				100.14626		100.12437				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737 On 20/06/2026 Spot Bond				100.26825		100.24975				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond				100.27257		100.25380				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond				101.05578		101.02953				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond				101.12770		101.10950				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 31/05/2022 Spot Bond				100.57316		100.55700				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN758 On 21/12/2026 Spot Bond				100.34303		100.32037				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond				100.32393		100.30247				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 05/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN778 On 11/04/2022 Spot Bond				101.25556		101.24161				0.00	0	
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN78(On 11/04/2022 Spot Bond				101.23039		101.21625				0.00	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN78(On 11/04/2022 Spot Bond				101.18987		101.17620				0.00	0	
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
ASN78(On 13/04/2022 Spot Bond				101.19487		101.18065				0.00	0	
Total ASN782 SPOT										0.00	0	
Total For ASN782										0.00	0	
ASN78(On 21/12/2026 Spot Bond			9.19384	107.95833	9.23384	107.77699				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN78(On 19/04/2022 Spot Bond				101.09884		101.08475				0.00	0	
Total ASN784 SPOT										0.00	0	
Total For ASN784										0.00	0	
ASN78(On 25/04/2022 Spot Bond				101.02840		101.01431				0.00	0	
Total ASN785 SPOT										0.00	0	
Total For ASN785										0.00	0	
ASN78(On 28/04/2022 Spot Bond				101.03179		101.01683				0.00	0	
Total ASN787 SPOT										0.00	0	
Total For ASN787										0.00	0	
ASN78(On 28/04/2022 Spot Bond				101.04124		101.02615				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN79(On 28/04/2022 Spot Bond				101.04124		101.02615				0.00	0	
Total ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	
ASN79(On 15/03/2025 Spot Bond				100.51838		100.49430				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79(On 31/01/2024 Spot Bond			10.20000	100.97873	10.20000	100.94361				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN79(On 06/06/2022 Spot Bond				100.50026		100.48597				0.00	0	
Total ASN797 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 ASN797										0.00	0	
ASN80: On 08/06/2022 Spot Bond				100.39863		100.38534				0.00	0	
Total ASN802 SPOT										0.00	0	
Total For ASN802										0.00	0	
ASN80: On 31/07/2027 Spot Bond				100.54392		100.52354				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond				100.42465		100.40672				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond				100.40779		100.38983				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond				100.42890		100.40919				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond				100.34396		100.32717				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 01/07/2022 Spot Bond				100.08822		100.07352				0.00	0	
Total ASN817 SPOT										0.00	0	
Total For ASN817										0.00	0	
ASN81: On 06/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	5,000,000,00	
Total ASN818 SPOT									10,000,000,000,000.00	10,000,000,000	5,000,000,00	
Total For ASN818									10,000,000,000,000.00	10,000,000,000	5,000,000,00	
ASN81: On 01/07/2022 Spot Bond				100.09077		100.07564			0.00	0	0	
Total ASN819 SPOT									0.00	0	0	
Total For ASN819									0.00	0	0	
ASN82: On 02/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total ASN820 SPOT									0.00	0	0	
Total For ASN820									0.00	0	0	
BAW22 On 07/12/2022 Spot Bond				101.19964		101.18444			0.00	0	0	
Total BAW22 SPOT									0.00	0	0	
Total For BAW22									0.00	0	0	
BAW28 On 06/06/2022 Spot Bond				100.57026		100.55317			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 BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond				100.70709		100.69003				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond				100.12494		100.10831				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.65000	99.19022	6.69000	99.11580				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond				100.94470		100.92948				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond				101.87617		101.86061				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA64 On 30/09/2022 Spot Bond				100.16984		100.14459				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.94500	102.27982	8.94500	102.25497				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.55000	102.19286	11.59000	102.03513				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond				99.16490		99.14093				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond				100.03189		100.01032				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond				100.03255		100.01098				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA77 On 30/09/2022 Spot Bond				99.97504		99.95322				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond				100.31357		100.28799				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond				100.87189		100.84772				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond				99.84439		99.81997				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond				100.17937		100.15278				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond				100.17398		100.14805				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA83 On 30/09/2023 Spot Bond				100.31517		100.28876				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond				100.16899		100.14372				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond				100.17844		100.15183				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond				100.23483		100.20974				0.00	0	637,216,20
Total BAYA86 SPOT										0.00	0	637,216,20
Total For BAYA86										0.00	0	637,216,20
BAYA87 On 31/03/2024 Spot Bond				100.35621		100.32975				0.00	0	955,824,30
Total BAYA87 SPOT										0.00	0	955,824,30
Total For BAYA87										0.00	0	955,824,30
BAYA88 On 31/03/2024 Spot Bond				100.67321		100.64769				0.00	0	
Total BAYA88 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 BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond				99.74363		99.72023				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond				100.35198		100.32615				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond				100.16528		100.14070				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond				100.16957		100.14431				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond				100.16489		100.14031				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/09/2023 Spot Bond				100.20182		100.17187				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond				100.52654		100.49705				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond				100.20681		100.17619				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond				100.20261		100.17266				0.00	0	300,000,00
Total BAYB18 SPOT										0.00	0	300,000,00
Total For BAYB18										0.00	0	300,000,00
BAYB18 On 30/09/2022 Spot Bond				100.45371		100.42512				0.00	0	1,320,000,00
Total BAYB19 SPOT										0.00	0	1,320,000,00
Total For BAYB19										0.00	0	1,320,000,00
BAYB19 On 30/06/2023 Spot Bond				100.21215		100.18086				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2 On 30/09/2024 Spot Bond				100.20217		100.17222				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.49500	102.06836	8.53500	101.86143				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond				101.11378		101.09426				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond				100.90101		100.88435				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond				100.51541		100.49692				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond				100.86381		100.84632				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond				100.43763		100.41618				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond				98.82481		98.79193				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond				78.62365		78.58854				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond				95.08142		95.05183				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond				80.95513		80.92680				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL07 On 03/09/2022 Spot Bond			7.73500	102.66333	7.73500	102.64224				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond				100.72992		100.70772				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL16 On 25/05/2022 Spot Bond				100.89144		100.86874				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond				105.08088		105.06027				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond				100.88661		100.86895				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond				103.85634		103.83525				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond				102.20631		102.22690				0.00	5,000,000,000	5,116,010,800
Total BGT01 SPOT										0.00	5,000,000,000	5,116,010,800
Total For BGT01										0.00	5,000,000,000	5,116,010,800
BID08 On 30/06/2022 Spot Bond				100.45681		100.44259				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond				101.15798		101.14266				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.48500	108.45607	6.48500	108.43695				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond				100.39201		100.37674				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond				100.05569		100.03917				0.00	0	
Total BID13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond				101.30754		101.29387				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond				101.13440		101.11883				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond				101.23013		101.21055				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond				99.90718		99.88858				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond				98.80600		98.80200				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond				94.67100		96.66700				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond				66.41800		66.49700				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond				52.12200		52.16700				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 10/05/2022 Spot Bond				100.80042		100.78612				0.00	0	
Total BNPP16 SPOT										0.00	0	
Total For BNPP16										0.00	0	
BNPP1 On 23/05/2022 Spot Bond				100.58315		100.56959				0.00	0	
Total BNPP17 SPOT										0.00	0	
Total For BNPP17										0.00	0	
BNPP1 On 03/06/2022 Spot Bond				100.49067		100.47665				0.00	0	
Total BNPP18 SPOT										0.00	0	
Total For BNPP18										0.00	0	
BNPP1 On 05/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	250,000,000,000	125,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total BNPP19 SPOT										10,000,000,000,000.00	250,000,000,000	125,000,000,000
Total For BNPP19										10,000,000,000,000.00	250,000,000,000	125,000,000,000
BPPF1: On 09/10/2023 Spot Bond				100.11040		100.09544				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond				100.84868		100.83413				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond				100.43979		100.42384				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond				100.95931		100.94497				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond				100.25183		100.23599				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond				101.19632		101.18077				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond				100.13740		100.12220				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond				100.94277		100.92678				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond				100.97715		100.96061				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond				100.63910		100.62475				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond				100.85770		100.84223				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3: On 03/11/2022 Spot Bond				100.86540		100.85065				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond				100.15775		100.13926				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond				100.91686		100.89944				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29 On 30/04/2024 Spot Bond				100.35580		100.33903				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond				100.94430		100.92886				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.99000	108.78652	8.03000	108.71585				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.24000	110.28903	8.28000	110.18266				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.84000	106.57322	8.88000	106.44283				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.26000	101.97084	10.30000	101.85184				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond				101.47523		101.45069				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond				100.83269		100.80963				0.00	0	
Total CGR46 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 CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond				100.88908		100.86451				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond				101.61033		101.58672				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond				101.70974		101.68475				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	102.97200	4.77000	102.97200				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond				101.51600		101.51600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond				99.99285		99.97203				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.54500	105.86610	7.54500	105.84480				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	109.17400	8.70700	109.17400				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond				101.30623		101.28338				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond				101.21731		101.19865				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond				104.13841		104.11895				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	99.76647	10.98000	99.73750				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				106.13900		106.13900				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/09/2024 Spot Bond			6.50000	108.29200	6.50000	108.29200				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond				104.28800		104.28800				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond				100.26630		100.24793				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond				100.89214		100.87409				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond				100.88506		100.86715				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2025 Spot Bond			5.38000	146.66530	5.36000	146.71237				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.82000	144.95553	5.80000	145.00016				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 19/11/2022 Spot Bond				100.88212		100.86163				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN48 On 28/07/2022 Spot Bond			6.74500	102.45450	6.74500	102.43596				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49 On 20/06/2022 Spot Bond				100.30923		100.28818				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49 On 29/08/2022 Spot Bond				100.67823		100.65925				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49 On 04/09/2024 Spot Bond			7.14500	107.28334	7.14500	107.26287				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond				102.17906		102.16044				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2022 Spot Bond				99.92973		99.91209				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond				99.92584		99.90726				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond				99.45551		99.43678				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond				101.46888		101.45224				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond				100.41584		100.39486				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond				100.11458		100.09730				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51 On 14/11/2022 Spot Bond				98.13152		98.11072				0.00	0	
Total CLN511 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 CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	100.56200	9.96000	100.53572				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	104.35892	10.01000	104.33093				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond				100.74656		100.72742				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	102.53469	9.60000	102.50831				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond				100.40044		100.38238				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond				100.62001		100.60268				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	100.66709	9.20000	100.64267				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond				101.68282		101.66588				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond				101.40129		101.38420				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond				101.75939		101.74148				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond				100.86997		100.85133				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond				100.40044		100.38238				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond				100.28803		100.26830				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond				101.32997		101.31194				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			9.72000	103.96322	9.76000	103.82450				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond				100.54542		100.52648				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond				101.13746		101.12022				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond				99.76212		101.51248				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond				150.78600		150.73900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond				100.64210		100.62408				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond				101.42106		103.13659				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.19000	104.16061	9.23000	103.99065				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.24000	102.35813	9.28000	102.22958				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN548 On 12/11/2025 Spot Bond			9.33000	106.56706	9.37000	106.41841				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond				314.45461		312.60786				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond				98.81318		98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN554 On 20/03/2023 Spot Bond				99.07060		99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN556 On 15/11/2023 Spot Bond				100.89693		100.87845				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond				100.85889		100.84160				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond				100.71967		100.70163				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond				99.73802		101.67442				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				113.08700		113.19500				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond				100.94680		100.92884				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	103.98941	10.19000	103.96085				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.19000	106.99451	9.23000	106.84551				0.00	0	
Total CLN563 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 CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond				101.32383		101.30651				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond				100.85006		100.83384				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond				101.61371		103.61492				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond				100.57266		100.55438				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond				100.89439		100.87739				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.42000	105.68260	9.46000	105.53474				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond				100.90138		100.88327				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond				100.89889		100.88180				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond				100.38526		100.36701				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond				100.31386		100.29251				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond				101.27577		101.25843				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond				100.01937		100.03504				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond				100.93443		100.91702				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond				100.60597		100.58891				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58 On 16/09/2025 Spot Bond				100.43292		100.41169				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2022 Spot Bond				101.18241		101.16870				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2022 Spot Bond				100.69708		100.68237				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond				103.11122		103.08852				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58 On 10/06/2026 Spot Bond				100.47494		100.45663				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58 On 14/06/2022 Spot Bond				100.36726		100.35053				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN58 On 18/06/2024 Spot Bond				100.33237		100.31412				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond				101.90610		101.88444				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond				101.92351		101.90066				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN592 On 05/12/2026 Spot Bond			3.80000	120.53505	3.78000	120.57942				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond				100.92134		100.90362				0.00	0	200,000,00
Total CLN593 SPOT										0.00	0	200,000,00
Total For CLN593										0.00	0	200,000,00
CLN595 On 27/06/2022 Spot Bond				100.16976		100.15194				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond				100.70827		100.69050				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.16000	103.37093	9.16000	103.34536				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond				100.01650		100.03314				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond				100.43546		100.41856				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond				100.33237		100.31412				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond				100.33237		100.31412				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond				100.61600		100.61600				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	101.45275	8.74500	101.42876				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond				100.90488		100.88892				0.00	0	
Total CLN604 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 CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond				100.81653		100.80007				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond				102.98636		102.96413				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond				101.33600		101.31811				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond				100.72508		100.70761				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	104.05932	9.32000	104.03328				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/07/2022 Spot Bond				101.16737		101.15146				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond				103.65188		103.62912				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond				100.50837		100.49045				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond				100.70122		100.68429				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond				100.93486		100.91761				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond				100.15325		100.13677				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond				98.50200		98.50200				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond				101.49588		101.47646				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond				100.57551		100.55584				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 31/05/2024 Spot Bond				100.67814		100.66127				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond				101.07456		101.05813				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond				101.18007		101.16422				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2022 Spot Bond				101.05428		101.03900				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN622 On 20/12/2024 Spot Bond				95.73800		95.73800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 25/01/2023 Spot Bond				101.15712		101.13961				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN624 On 25/01/2023 Spot Bond			6.70500	103.53375	6.70500	103.51488				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN625 On 19/08/2025 Spot Bond				100.85545		100.83556				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN627 On 31/07/2034 Spot Bond				91.17803		91.20501				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.90000	84.74868	11.91500	84.63791				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond				100.73470		100.71845				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.89000	100.11636	9.93000	99.97803				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond				100.85178		100.83198				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2022 Spot Bond				100.73923		100.72270				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond				99.91575		99.89466				0.00	0	230,000,00
Total CLN633 SPOT										0.00	0	230,000,00
Total For CLN633										0.00	0	230,000,00
CLN634 On 09/05/2022 Spot Bond				101.03456		101.02056				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond				103.53675		103.51420				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond				100.71121		100.69441				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond				100.84811		100.82839				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond				101.19006		101.17118				0.00	0	
Total CLN638 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 CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond				100.92148		100.90011				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond				101.17852		101.16263				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond				100.71488		100.69800				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond				100.32637		100.30843				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond				101.36552		101.34787				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond				100.32692		100.30894				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond				100.99279		100.97300				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond				100.62065		100.60316				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond				100.84811		100.82839				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/11/2022 Spot Bond				100.68887		100.67271				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65 On 19/08/2025 Spot Bond				100.84811		100.82839				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond				101.10200		101.10200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond				100.32034		100.29859				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond				101.85693		101.83382				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond				100.83412		100.81517				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond				99.82500		99.77100				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond				98.97600		98.97600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond				119.47800		119.47400				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond				144.01100		143.99800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond				100.82849		100.80967				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond				100.02596		100.03941				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond				101.00945		100.98611				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN668 On 02/05/2023 Spot Bond				104.72721		104.70702				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond				101.67896		101.65828				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond				100.66233		100.64388				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond				100.93370		100.91206				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.35248	122.51321	4.35248	122.46775				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			4.35248	122.51400	4.35248	122.46854				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond				100.95204		100.92998				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond				101.00090		100.97776				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond				100.26560		100.24720				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond				100.87922		100.86300				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond				103.91895		103.89520				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond				100.47052		100.45383				0.00	0	
Total CLN682 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 CLN682										0.00	0	
CLN68: On 21/06/2023 Spot Bond				100.25448		100.23678				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68: On 21/06/2023 Spot Bond				100.26141		100.24328				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68: On 12/02/2025 Spot Bond				101.10699		101.08932				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68: On 21/12/2026 Spot Bond				100.30878		100.28767				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68: On 21/06/2025 Spot Bond				100.30857		100.28746				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69: On 21/12/2026 Spot Bond				100.27208		100.25328				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69: On 01/07/2022 Spot Bond				100.18653		100.16949				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69: On 21/06/2023 Spot Bond				100.27223		100.25343				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69: On 17/05/2025 Spot Bond				101.08068		101.05769				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69: On 28/02/2025 Spot Bond			11.19500	85.25895	11.19500	85.23372				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69: On 31/08/2024 Spot Bond			11.45500	83.72806	11.45500	83.70272				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69: On 21/12/2026 Spot Bond				104.44559		104.42739				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond				100.56617		100.55012				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond				100.81213		100.79663				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	84.48448	10.86000	84.46008				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN703 On 12/02/2025 Spot Bond				101.26771		101.24987				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	85.82851	11.10000	85.80333				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN706 On 19/08/2025 Spot Bond				101.02533		101.00163				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond				100.43678		100.41926				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond				100.26589		100.24746				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	82.24211	11.19500	82.21736				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	82.48693	11.15500	82.46220				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond				100.35528		100.33899				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN713 On 12/02/2023 Spot Bond				100.75263		100.73740				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond				100.26762		100.24908				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond				100.26762		100.24908				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond				100.26762		100.24908				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	81.27377	11.35500	81.24898				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond				100.39654		100.38052				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	80.26384	11.52500	80.23899				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	80.58847	11.47000	80.56365				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond				100.53620		100.52052				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	81.30377	11.35000	81.27898				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond				100.24646		100.22925				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond				100.24646		100.22925				0.00	0	
Total CLN725 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 CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond				100.24646		100.22925				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond				100.25078		100.23330				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond				100.25078		100.23330				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond				100.25078		100.23330				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	83.82201	10.94000	83.79734				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	84.86889	10.77500	84.84429				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	85.51299	10.67500	85.48842				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond				100.40386		100.38757				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2023 Spot Bond			9.25000	94.58854	9.25000	94.56492				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond				100.29452		100.27439				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond				100.30744		100.28650				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond				112.65800		112.62000				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2023 Spot Bond			9.51000	93.23899	9.51000	93.21506				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond				100.83588		100.81643				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond				100.15205		100.12931				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond				100.54659		100.53049				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond				98.71600		98.71600				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond				101.51696		101.49608				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond				100.76733		100.74596				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond				100.27218		100.25337				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond				101.26269		101.24244				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN75(On 11/09/2026 Spot Bond				100.43313		100.41574				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75(On 01/10/2026 Spot Bond				100.09777		100.02114				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75(On 31/07/2024 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75(On 21/06/2024 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75(On 31/07/2022 Spot Bond			7.40000	101.33731	7.40000	101.31724				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75(On 31/01/2030 Spot Bond				99.45167		99.43562				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75(On 20/06/2026 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN75(On 20/07/2026 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN75(On 31/08/2024 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN75(On 20/06/2026 Spot Bond				100.43622		100.40771				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76(On 20/06/2026 Spot Bond				100.42359		100.39588				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76(On 22/04/2026 Spot Bond				101.95724		101.92833				0.00	0	
Total CLN761 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 CLN761										0.00	0	
CLN76: On 31/07/2024 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76: On 12/02/2025 Spot Bond				100.95444		100.93853				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76: On 21/07/2027 Spot Bond				101.07826		101.06234				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76: On 31/07/2022 Spot Bond			9.57000	92.93110	9.57000	92.90710				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76: On 31/07/2022 Spot Bond			7.40000	101.33731	7.40000	101.31724				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76: On 31/01/2023 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76: On 23/09/2026 Spot Bond				100.27018		100.25018				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76: On 23/09/2026 Spot Bond				101.85059		101.83296				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77: On 31/07/2024 Spot Bond				99.23958		99.37535				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77: On 31/08/2022 Spot Bond			10.39000	81.33082	10.39000	81.30843				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77: On 31/08/2022 Spot Bond			10.88000	87.16895	10.88000	87.14387				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond				100.70180		100.68221				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond				101.31050		101.28952				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.70000	116.50454	6.68000	116.60068				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond				100.68247		100.66334				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond				103.64290		103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond				100.82653		100.80358				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond				101.09173		101.07409				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond				101.10073		101.08295				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.65000	101.35629	10.65000	101.32724				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond				101.27165		101.25125				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond				101.14572		101.12725				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond				101.16551		101.14674				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN785 On 30/09/2026 Spot Bond				100.14151		100.12029				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond				100.23749		100.22085				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond				100.14151		100.12029				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond				102.22003		102.20056				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond				102.08372		102.06424				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond				101.23525		101.21485				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN791 On 31/01/2025 Spot Bond				100.59800		100.59800				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN792 On 31/01/2025 Spot Bond				101.12825		101.10786				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN793 On 05/09/2022 Spot Bond				99.68921		99.67729				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN794 On 31/01/2025 Spot Bond				101.09124		101.07086				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond				100.99356		100.97321				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond				100.14157		100.12035				0.00	0	
Total CLN796 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 CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond				100.72865		100.70835				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond				100.72877		100.70847				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond				100.71364		100.69321				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN799 On 31/01/2026 Spot Bond				100.69384		100.67340				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond				100.67996		100.65934				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond				88.29937		88.27440				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond				100.52022		100.50246				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond				100.53486		100.51514				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond				100.54757		100.52705				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond				100.53894		100.51821				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond				100.37045		100.35185				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond				100.34243		100.32510				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.49500	102.06836	8.53500	101.86143				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond				100.34528		100.32781				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond				100.26453		100.24518				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 01/10/2022 Spot Bond				100.14280		100.11897				0.00	0	
Total CLN812 SPOT										0.00	0	
Total For CLN812										0.00	0	
CLN813 On 04/10/2022 Spot Bond				100.06741	100.00000	100.00000				0.00	0	15,000,000.00
Total CLN813 SPOT										0.00	0	15,000,000.00
Total For CLN813										0.00	0	15,000,000.00
CLN814 On 04/10/2022 Spot Bond				100.06741	100.00000	100.00000				0.00	4,940,000,000	4,940,000,000
Total CLN814 SPOT										0.00	4,940,000,000	4,940,000,000
Total For CLN814										0.00	4,940,000,000	4,940,000,000
CLN815 On 31/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
COJ05 On 05/06/2023 Spot Bond			8.08500	108.58156	8.08500	108.55792				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.46000	106.61927	10.50000	106.45310				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			9.14500	105.30101	9.14500	105.27515				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
COT01 On 03/04/2023 Spot Bond			7.58000	101.52974	7.58000	101.50910			0.00	0	
Total COT01 SPOT									0.00	0	
Total For COT01									0.00	0	
COT02 On 03/04/2028 Spot Bond			12.25000	91.58407	12.29000	91.39742			0.00	0	
Total COT02 SPOT									0.00	0	
Total For COT02									0.00	0	
COT03 On 05/06/2028 Spot Bond			10.84000	97.08126	10.88000	96.88362			0.00	0	
Total COT03 SPOT									0.00	0	
Total For COT03									0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.94500	106.30730	9.94500	106.27904			0.00	0	
Total CPV01 SPOT									0.00	0	
Total For CPV01									0.00	0	
DENG8 On 28/09/2023 Spot Bond				100.68132		100.66141			0.00	0	
Total DENG88 SPOT									0.00	0	
Total For DENG88									0.00	0	
DENG9 On 31/01/2023 Spot Bond				101.27516		101.25489			0.00	0	
Total DENG99 SPOT									0.00	0	
Total For DENG99									0.00	0	
DSY01 On 21/11/2022 Spot Bond				100.70025		100.68371			0.00	0	
Total DSY01 SPOT									0.00	0	
Total For DSY01									0.00	0	
DSY02 On 21/11/2024 Spot Bond				102.21269		102.19567			0.00	0	
Total DSY02 SPOT									0.00	0	
Total For DSY02									0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.59000	105.91130	9.63000	105.79181			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond				101.10760		101.09004			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond				101.09192		101.07473			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DV23 On 27/02/2023 Spot Bond			6.94500	103.66259	6.94500	103.64305		155,568,000,000.00		22,400,000	11,200,000
Total DV23 SPOT								155,568,000,000.00		22,400,000	11,200,000

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 DV23									155,568,000,000.00	22,400,000	11,200,000
DV23/R On 27/02/2023 Spot Bond			100.00000	54.56477	100.00000	54.44268			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	54.56477	100.00000	54.44268			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			7.52500	104.97464	7.52500	104.95322			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	101.26261	9.69000	101.23614			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.26261	9.69000	101.23614			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV27 On 02/02/2027 Spot Bond			9.79000	100.22412	9.83000	100.04806			0.00	0	
Total DV27 SPOT									0.00	0	
Total For DV27									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.97500	92.69775	12.00000	92.55971			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	101.31508	10.10000	101.28751			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.31508	10.10000	101.28751			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVF22t On 29/08/2022 Spot Bond				100.69101		100.67515			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	
DVF22c On 24/10/2022 Spot Bond				101.13480		101.11920			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond				99.70333		99.68611			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond				98.82351		98.84048			0.00	0	
Total DVF25 SPOT									0.00	0	
Total For DVF25									0.00	0	
DVF26 On 02/04/2026 Spot Bond				96.15576		96.17707			0.00	0	
Total DVF26 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 DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond				98.61784		98.63909				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond				100.40046		100.38153				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB2 On 31/05/2024 Spot Bond				99.12675		99.10949				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond				100.94647		100.92929				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond				100.95681		100.94123				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond				97.75214		97.73600				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond				101.00893		100.99255				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond				101.25668		101.23860				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond				100.83972		100.82005				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond				100.42242		100.40254				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond				100.43786		100.41731				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.05500	105.79060	7.05500	105.77067				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.08500	113.14447	5.08500	113.12151				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.87500	101.80820	4.87500	101.78787				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	140.15557	2.25000	140.13756				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.91000	152.67611	3.91000	152.64961				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.78200	139.81840	3.78200	139.79462				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.82500	135.05157	3.82500	135.02844				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.77500	117.01874	4.77500	116.99577				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.84500	103.97459	4.84500	103.95390				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	140.15557	2.25000	140.13756				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond				162.40379		161.51489				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond				159.79389		158.91936				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN003 On 23/09/2022 Spot Bond				115.25860		115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond				113.42950		113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond				123.88572		123.20225				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond				122.93666		122.25782				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond				120.65686		119.99516				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond				112.12762		111.51230				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond				113.00592		112.38966				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond				108.36771		107.77435				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond				110.15561		109.55279				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond				91.15789		90.65746				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond				99.03531		99.03531				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond				98.21123		97.67638				0.00	0	
Total ELN017 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 ELN017										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.90000	104.53514	9.94000	104.43360				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.69000	97.40988	11.71500	97.32175				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.74000	96.64440	11.76500	102.06719				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			9.99000	103.30773	10.03000	103.21981				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.99000	103.65782	10.03000	103.53811				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.68000	75.19179	11.70500	75.12653				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.05000	101.99917	11.07000	101.90762				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.68000	96.35295	11.70500	96.25070				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond				100.57082		100.55294				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond				100.47471		100.45788				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond				100.38711		100.36959				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond				100.37762		100.36052				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond				100.91894		100.90265				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond				100.60561		100.58752				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond				100.64219		100.62417				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond				100.50404		100.48626				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond				100.38251		100.36496				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond				100.84284		100.82708				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond				100.35330		100.33699				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT002 On 03/06/2022 Spot Bond				100.53583		100.51922				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond				100.55002		100.53301				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond				99.81059		99.79458				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond				100.98319		100.96587				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT00(On 30/10/2023 Spot Bond				101.06504		101.04780				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00(On 22/06/2024 Spot Bond				100.24756		100.23021				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00(On 08/10/2024 Spot Bond				99.98430		99.96865				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00(On 11/11/2022 Spot Bond				100.81110		100.79613				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01(On 12/11/2024 Spot Bond				100.94129		100.92542				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B(On 17/05/2022 Spot Bond				100.78140		100.76458				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B(On 17/08/2022 Spot Bond				100.74799		100.73186				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond				100.83476		100.81684				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond				100.75467		100.73839				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond				100.78802		100.77106				0.00	0	
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2(On 17/05/2022 Spot Bond				100.73735		100.72144				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2(On 17/08/2022 Spot Bond				100.72130		100.70571				0.00	0	
Total ERSA27 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 ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond				100.82137		100.80373			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.35500	104.77398	6.35500	104.75589			0.00	0	
Total ES23 SPOT									0.00	0	
Total For ES23									0.00	0	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.95978	10.00000	101.93230			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.99000	96.35526	9.03000	96.20363		18,310,431,046,000.00	2,036,755,400	4,553,313,200	
Total ES26 SPOT								18,310,431,046,000.00	2,036,755,400	4,553,313,200	
Total For ES26								18,310,431,046,000.00	2,036,755,400	4,553,313,200	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.10524	7.85000	100.08419			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.21000	76.86793	11.22500	76.76593		1,089,188,262,000.00	97,162,200	395,939,000	
Total ES33 SPOT								1,089,188,262,000.00	97,162,200	395,939,000	
Total For ES33								1,089,188,262,000.00	97,162,200	395,939,000	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.46123	7.50000	100.44113			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.60000	79.88125	11.63000	79.67126		159,713,440,000.00	13,768,400	2,629,933,800	
Total ES42 SPOT								159,713,440,000.00	13,768,400	2,629,933,800	
Total For ES42								159,713,440,000.00	13,768,400	2,629,933,800	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.82175	8.50000	103.79800			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
EXX04 On 13/06/2022 Spot Bond				100.49395		100.47856			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond				101.13646		101.11919			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB14 On 07/11/2022 Spot Bond				100.92627		100.90997			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond				100.71287		100.69613				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond				101.19187		101.17832				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond				100.83306		100.81584				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond				101.06832		101.05122				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond				100.43922		100.42271				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond				100.98533		100.96800				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond				101.04967		101.03124				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond				100.70269		100.68562				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond				100.75065		100.73249				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond				100.76265		100.74422				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB22 On 08/12/2022 Spot Bond				102.45255		102.43646				0.00	0	1,100,000,00
Total FRB22 SPOT										0.00	0	1,100,000,00
Total For FRB22										0.00	0	1,100,000,00
FRB23 On 20/09/2027 Spot Bond				101.35478		101.33953				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond				104.53732		104.51746				0.00	0	335,438,00
Total FRB24 SPOT										0.00	0	335,438,00
Total For FRB24										0.00	0	335,438,00
FRB25 On 19/09/2024 Spot Bond				104.66835		104.64529				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond				101.16943		101.15134				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.57000	109.04259	8.61000	108.87522				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond				103.89349		103.86700				0.00	240,000,000	240,000,00
Total FRB28 SPOT										0.00	240,000,000	240,000,00
Total For FRB28										0.00	240,000,000	240,000,00
FRB29 On 19/04/2026 Spot Bond				103.69282		103.67229				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.49000	102.67925	8.53000	102.52251				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond				100.69125		103.43086				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.21900	323.40767	2.15900	323.67264				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.68500	157.68258	2.66500	157.74592				0.00	0	
Total FRBI25 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 FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.70000	207.12823	3.70000	207.09369				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.27000	109.71419	4.25000	109.83468				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.77000	228.53746	4.77000	228.49265				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.09000	97.16264	5.09000	97.14283				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.08000	98.97689	5.08000	98.95657				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			7.44854	83.14171	7.45000	83.08923				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			7.51382	82.30653	7.52000	82.24275				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.98000	152.26895	3.96000	152.32420				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				95.35037		95.35037				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	
FRC255 On 17/07/2027 Spot Bond				102.81168		102.79107				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond				102.29380		102.27418				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC271 On 30/01/2023 Spot Bond				101.11327		101.09548				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC272 On 30/01/2023 Spot Bond			9.58400	101.74774	9.58400	101.72144				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC279 On 21/11/2022 Spot Bond				100.71739		100.70046				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC280 On 20/12/2023 Spot Bond				100.29446		100.27433				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC282 On 27/02/2023 Spot Bond			3.57000	116.15434	3.57000	116.13524				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC284 On 11/11/2024 Spot Bond				101.19370		101.17119				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC285 On 20/12/2022 Spot Bond				100.28161		100.26364				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC286 On 27/02/2023 Spot Bond			3.40000	114.10478	3.40000	114.08655				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC289 On 20/12/2022 Spot Bond				100.25852		100.24064				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC290 On 20/06/2022 Spot Bond				100.50764		100.48936				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	

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 14/05/2024 Spot Bond				100.86388		100.84638				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond				100.87804		100.86027				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond				100.44427		100.42150				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond				102.44416		102.42638				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond				102.88661		102.86683				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond				100.75469		100.73365				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond				101.94009		101.92104				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond				100.57581		100.55965				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond				101.95095		101.93123				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond				100.25328		100.23573				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond				100.28916		100.26935				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond				100.31602		100.29453				0.00	0	
Total FRC313 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 FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond				102.87959		102.87959				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond				100.40860		100.38932				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond				101.12749		101.10949				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond				100.28570		100.26611				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond				100.31579		100.29431				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond				100.44168		100.41978				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond				100.29200		100.27200				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond				100.01320		100.03095				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond				100.79279		100.77306				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond				100.12447		100.10789				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond				100.59727		100.58055				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond				100.91566		100.89949				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33(On 15/10/2022 Spot Bond				101.19381		101.17772				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33(On 31/05/2024 Spot Bond				101.08477		101.06563				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 25/04/2023 Spot Bond				102.94846		102.93052				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond				100.85843		100.84236				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond				101.09206		101.07619				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond				100.37114		100.34620				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond				100.26345		100.24518				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond				101.28133		101.26414				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 20/12/2025 Spot Bond				100.33806		100.31516				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond				100.64799		100.61979				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond				101.40386		101.38397				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34(On 31/07/2023 Spot Bond				101.26533		101.24627				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2022 Spot Bond				101.12896		101.11174				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond				100.68263		100.66350				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond				101.55667		101.53616				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond				101.28452		101.26519				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35(On 30/09/2021 Spot Bond				100.12344						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				101.35949		101.34026				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond				101.27991		101.26094				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond				101.29274		101.27354				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35(On 14/11/2022 Spot Bond				101.15220		101.13260				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36(On 31/01/2024 Spot Bond				101.31858		101.30013				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond				101.15275		101.13435				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2023 Spot Bond				100.11910		100.10112				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond				100.99781		100.97934				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond				100.99939		100.97756				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond				101.24261		101.21969				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond				100.41854		100.39115				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond				100.72999		100.70960				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond				100.70933		100.66358				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond				100.71138		100.66550				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond				101.29688		101.27740				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond				101.29098		101.27158				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond				100.73021		100.68314				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37: On 25/04/2023 Spot Bond				101.57283		101.55491				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond				100.38090		100.35588				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond				100.37879		100.35389				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond				100.26268		100.24453				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond				100.30130		100.27919				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond				100.29638		100.27611				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 28/04/2022 Spot Bond				101.03096		101.01644				0.00	0	
Total FRC383 SPOT										0.00	0	
Total For FRC383										0.00	0	
FRC38: On 15/02/2025 Spot Bond				100.76341		100.74756				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond				100.76341		100.74756				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond				100.75020		100.73435				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond				100.75020		100.73435				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38: On 07/12/2023 Spot Bond				100.50071		100.48304				0.00	0	
Total FRC388 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 FRC388										0.00	0	
FRC38: On 30/04/2027 Spot Bond				100.55894		100.53882				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39: On 25/04/2023 Spot Bond				100.69294		100.67293				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39: On 28/10/2022 Spot Bond				100.58430		100.56629				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				100.46300		100.44303				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond				100.44761		100.42806				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond				100.20429		100.18302				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond				100.40441		100.38431				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond				100.35098		100.33382				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.48000	106.32751	4.49000	106.20666				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.72500	116.92306	4.72500	116.90018				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond				101.30729		101.29384				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond				101.73400		101.71921				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond				101.17104		101.15573				0.00	0	390,000,00
Total FRJ24 SPOT										0.00	0	390,000,00
Total For FRJ24										0.00	0	390,000,00
FRJ25 On 09/03/2025 Spot Bond				102.67668		102.65859				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond				101.78944		101.77257				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond				103.75010		103.72876				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond				100.48199		100.46457				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond				101.63852		101.61929				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond				100.24285		100.22580				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.26800	106.74795	4.28800	106.29206				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.69500	117.36248	4.69500	117.33962				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond				100.61599		100.60040				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.83500	115.32850	4.83500	115.30558				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10 On 07/12/2033 Spot Bond			4.77500	228.43226	4.77500	228.38745				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.97500	113.33631	4.97500	113.31338				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.80500	227.80237	4.80500	227.75747				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.53000	154.12447	3.51000	154.18247				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	107.10396	3.70500	107.08594				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.77500	116.19504	4.77500	116.17214				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.92500	225.30352	4.92500	225.25841				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.97500	224.27211	4.97500	224.22688				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			3.06000	156.09149	3.04000	156.15244				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.00500	223.65596	5.00500	223.61070				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			4.97500	113.33631	4.97500	113.31338				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			4.31000	200.36041	4.31000	200.32373				0.00	0	
Total FRS126 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 FRS126										0.00	0	
FRS12: On 31/01/2038 Spot Bond			5.72500	103.33860	5.72500	103.31559				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12: On 31/03/2028 Spot Bond			4.20000	201.56200	4.20000	201.52568				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13: On 31/03/2028 Spot Bond			4.26000	200.90556	4.26000	200.86906				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13: On 07/12/2033 Spot Bond			5.51500	213.48799	5.51500	213.44188				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13: On 31/01/2038 Spot Bond			5.67500	103.97127	5.67500	103.94826				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13: On 31/01/2038 Spot Bond			4.97500	113.33631	4.97500	113.31338				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13: On 31/01/2038 Spot Bond			4.95500	113.61838	4.95500	113.59545				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13: On 31/03/2028 Spot Bond			4.07000	202.99266	4.07000	202.95680				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13: On 07/12/2033 Spot Bond			5.28500	218.00283	5.28500	217.95707				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.20000	201.56200	4.20000	201.52568				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.20000	201.56200	4.20000	201.52568				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14: On 31/03/2028 Spot Bond			3.60100	208.25097	3.60100	208.21680				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.83000	152.88447	3.81000	152.94062				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.55000	197.76694	4.55000	197.72944				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.59000	197.33842	4.59000	197.30081				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.80000	153.00792	3.78000	153.06425				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.06500	203.04792	4.06500	203.01207				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.60000	197.23146	4.60000	197.19380				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 01/08/2022 Spot Bond				5.83085		5.83085				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond				101.20040		101.18423				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond				101.32077		101.30307				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				100.32968		100.31157				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS18: On 27/09/2025 Spot Bond				100.18640		100.16687				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond				198.91292		198.91292				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond				133.61347		133.61347				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond				178.42355		178.42355				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond				113.89144		113.89144				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond				100.86464		100.84937				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond				100.98533		100.96800				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20: On 12/08/2025 Spot Bond				100.86605		100.84862				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20: On 06/08/2025 Spot Bond				100.62578		100.60834				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20: On 14/10/2025 Spot Bond				101.31849		101.30165				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20: On 18/11/2024 Spot Bond				100.75273		100.73614				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21: On 30/04/2025 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS217 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 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	
FRS218 On 12/06/2025 Spot Bond				106.08453		106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond				100.22942		100.21335				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond				105.47353		105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond				100.02923		100.00009				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond				106.57987		106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond				105.39730		105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond				100.26345		100.24518				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond				105.35167		105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond				101.81550		101.78694				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				104.93620		104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond				100.90039		100.88219				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond				96.64200		96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond				97.83219		97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond				97.22025		97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond				105.77082		105.75671				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond				113.19767		113.19767				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond				103.59089		103.59089				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond				100.92307		100.90237				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond				72.11488		72.11488				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond				100.75872		100.73118				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24 On 29/12/2025 Spot Bond				116.13722		116.13722				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond				101.98609		101.95930				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 22/01/2024 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 22/02/2024 Spot Bond				102.32388		102.32388				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond				100.53341		100.51735				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond				108.11959		108.11959				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond				100.32865		100.30225				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond				100.77774		100.75609				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 13/05/2022 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26 On 19/05/2022 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	

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 FRS264										0.00	0	
FRS264 On 31/03/2032 Spot Bond				100.13923		100.11834				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond				109.04864		109.04864				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond				100.14024		100.11922				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 26/09/2022 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS269 On 05/07/2022 Spot Bond				105.55692		105.55692				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS270 On 14/07/2022 Spot Bond				102.90363		102.86620				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond				100.89626		100.89626				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond				100.13942		100.11850				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond				100.70834		100.69250				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 03/03/2023 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond				100.17209		100.14648				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond				100.36153		100.33707				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28(On 31/03/2032 Spot Bond			9.53000	100.17822	9.53000	100.15274				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28(On 05/10/2026 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28(On 30/09/2024 Spot Bond				100.14717		100.12513				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28(On 28/02/2031 Spot Bond			9.55500	100.69823	9.58000	100.52543				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28(On 28/02/2031 Spot Bond			9.55500	100.69823	9.58000	100.52543				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28(On 25/10/2026 Spot Bond				101.11770		101.10072				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28(On 13/11/2023 Spot Bond				101.21731		101.19278				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28(On 31/01/2030 Spot Bond			10.95900	93.68496	10.97900	93.55961				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29(On 12/02/2024 Spot Bond				97.10520		97.10520				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29(On 20/01/2023 Spot Bond				88.73512		88.73512				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29(On 26/01/2023 Spot Bond				93.42661		93.42661				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS29 On 28/04/2022 Spot Bond				101.01477		101.00007				0.00	0	
Total FRS294 SPOT										0.00	0	
Total For FRS294										0.00	0	
FRS29 On 31/01/2030 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS29 On 14/03/2027 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.93000	324.88331	1.87000	325.15252				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.66000	326.27013	1.60000	326.54336				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.67000	326.21865	1.61000	326.49170				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond				100.99629		100.97951				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.67500	108.75509	4.67500	108.73397				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.29500	116.06514	4.29500	116.04384				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.95000	156.55621	2.93000	156.61786				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.23000	155.37656	3.21000	155.43644				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.73000	320.82053	2.67000	321.07806				0.00	0	
Total FRS90 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 FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.00500	102.29250	6.00500	102.27606			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.55500	111.07371	7.59500	110.95110			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.69000	107.80139	7.73000	107.65984			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.22000	104.87325	8.26000	104.69843		4,024,806,276,000.00	489,635,800	284,817,900	
Total FRX26 SPOT								4,024,806,276,000.00	489,635,800	284,817,900	
Total For FRX26								4,024,806,276,000.00	489,635,800	284,817,900	
FRX27 On 07/03/2027 Spot Bond			7.86000	110.19554	7.90000	110.00275		0.00	0		
Total FRX27 SPOT								0.00	0		
Total For FRX27								0.00	0		
FRX28 On 26/07/2028 Spot Bond			8.50000	109.74151	8.54000	109.51484		0.00	0		
Total FRX28 SPOT								0.00	0		
Total For FRX28								0.00	0		
FRX30 On 31/01/2030 Spot Bond			9.36000	103.88047	9.38000	103.74356		374,400,000,000.00	40,000,000	40,000,000	
Total FRX30 SPOT								374,400,000,000.00	40,000,000	40,000,000	
Total For FRX30								374,400,000,000.00	40,000,000	40,000,000	
FRX31 On 21/02/2031 Spot Bond			9.17000	103.13600	9.19500	102.95898		641,900,000,000.00	70,000,000	70,000,000	
Total FRX31 SPOT								641,900,000,000.00	70,000,000	70,000,000	
Total For FRX31								641,900,000,000.00	70,000,000	70,000,000	
FRX32 On 31/03/2032 Spot Bond			9.50500	106.64867	9.53000	106.45594		0.00	0	187,000,000	
Total FRX32 SPOT								0.00	0	187,000,000	
Total For FRX32								0.00	0	187,000,000	
FRX45 On 14/04/2045 Spot Bond			10.91500	79.44876	10.94000	79.25991		0.00	0		
Total FRX45 SPOT								0.00	0		
Total For FRX45								0.00	0		
FS6A2 On 20/08/2023 Spot Bond				100.58106		100.56602		0.00	0		
Total FS6A2 SPOT								0.00	0		
Total For FS6A2								0.00	0		
FS6A3 On 20/08/2023 Spot Bond				100.97027		100.95532		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond				100.67373		100.65788				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond				100.64307		100.62790				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond				100.66390		100.64826				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond				100.67002		100.65425				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A1 On 20/10/2022 Spot Bond				100.93071		100.91744				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond				100.97908		100.96517				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond				101.04228		101.02755				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond				101.07386		101.05871				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond				101.14908		101.13157				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond				100.52593		100.50646				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				100.78058		100.76576				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5A2 On 25/11/2024 Spot Bond				100.66830		100.65225				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond				100.62728		100.61106				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond				101.97890		101.96182				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond				102.76616		102.74287				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.87000	115.95613	3.85000	116.07768				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond				101.38153		101.36482				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.62400	104.76934	6.62400	109.81561				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond				100.56813		100.58568				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.00000	105.18465	7.04000	105.08931				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond				99.83540		99.82005				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond				100.56675		100.55086				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24G On 09/03/2023 Spot Bond				100.47110		100.45490				0.00	0	
Total GRT24G 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 GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond				100.95532		100.93817				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond				100.94604		100.92698				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond				99.87755		99.86056				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond				100.17563		100.15928				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond				99.13499		99.11918				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond				100.56981		100.55370				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond				101.24419		101.22880				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond				98.93497		98.92117				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond				99.02494		99.01459				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond				100.22235		100.20544				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond				100.11484		100.09745				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond				101.01634		100.99985				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond				100.19007		100.17260				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond				100.41409		100.39814				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond				100.70309		100.68657				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond				101.22342		100.97220				0.00	1,500,000,000	1,500,000,000
Total GRT45 SPOT										0.00	1,500,000,000	1,500,000,000
Total For GRT45										0.00	1,500,000,000	1,500,000,000
GRT47 On 22/04/2024 Spot Bond				101.45372		101.43800				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond				101.50557		101.48797				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond				100.95837		100.94225				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond				100.25049		100.23356				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond				101.39265		101.37484				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond				100.75274		100.73751				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond				100.24690		100.22975				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T4 On 28/09/2022 Spot Bond				100.14303		100.12781				0.00	0	100,000,00
Total H12T4 SPOT										0.00	0	100,000,00
Total For H12T4										0.00	0	100,000,00
HC5T5 On 31/05/2022 Spot Bond				100.53887		100.52316				0.00	0	560,000,00
Total HC5T5 SPOT										0.00	0	560,000,00
Total For HC5T5										0.00	0	560,000,00
HILB08 On 29/03/2023 Spot Bond				99.72714		99.70864				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond				98.89674		98.87867				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond				100.54630		100.52903				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond				100.45332		100.43611				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond				100.11514		100.09769				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond				100.11329		100.09611				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HPF14 On 31/03/2024 Spot Bond				100.13901		100.12061				0.00	0	
Total HPF14 SPOT										0.00	0	
Total For HPF14										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.32000	322.89411	2.26000	323.15757				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.62000	329.53640	2.56000	329.97634				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.05000	102.82533	10.07000	102.68457				0.00	0	2,800,000,00
Total HWAY30 SPOT										0.00	0	2,800,000,00

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 HWAY30										0.00	0	2,800,000,00
HWAY3 On 28/02/2033 Spot Bond			4.73000	106.54173	4.74000	106.42215				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			10.76000	91.48430	10.77500	91.36419			39,947,576,000.00		3,712,600	3,995,262,30
Total HWAY34 SPOT									39,947,576,000.00		3,712,600	3,995,262,30
Total For HWAY34									39,947,576,000.00		3,712,600	3,995,262,30
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.72804	100.00000	10.70404				0.00	0	
Total HWAY34/R208 SPOT									0.00		0	
Total For HWAY34/R208									0.00		0	
HWAY3 On 31/07/2035 Spot Bond			11.21000	88.26371	11.22500	88.14483				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	10.72573	100.00000	10.70173				0.00	0	
Total HWAY35/R209 SPOT									0.00		0	
Total For HWAY35/R209									0.00		0	
HWF11 On 15/07/2022 Spot Bond				99.94204		99.92777				0.00	0	15,000,000,00
Total HWF11 SPOT									0.00		0	15,000,000,00
Total For HWF11									0.00		0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond				101.12813		101.11320				0.00	0	
Total HWF12 SPOT									0.00		0	
Total For HWF12									0.00		0	
HWF13 On 28/11/2022 Spot Bond				100.57502		100.55878				0.00	0	
Total HWF13 SPOT									0.00		0	
Total For HWF13									0.00		0	
I2025 On 31/01/2025 Spot Bond			2.38000	158.99100	2.36000	159.05635			600,386,725,400,000.00	252,263,330,000	425,129,000,00	
Total I2025 SPOT									10,386,725,400,000.00	252,263,330,000	425,129,000,00	
Total For I2025									10,386,725,400,000.00	252,263,330,000	425,129,000,00	
I2029 On 31/03/2029 Spot Bond			3.40000	116.01307	3.38000	116.14417			39,942,182,040,000.00	11,747,700,600	285,398,908,20	
Total I2029 SPOT									19,942,182,040,000.00	11,747,700,600	285,398,908,20	
Total For I2029									19,942,182,040,000.00	11,747,700,600	285,398,908,20	
I2033 On 28/02/2033 Spot Bond			3.98000	111.51559	3.99000	111.38967			572,329,763,836,000.00	143,801,448,200	361,192,485,30	
Total I2033 SPOT									12,329,763,836,000.00	143,801,448,200	361,192,485,30	
Total For I2033									12,329,763,836,000.00	143,801,448,200	361,192,485,30	
I2038 On 31/01/2038 Spot Bond			4.07500	126.89750	4.07500	126.87490			17,701,664,905,600.00	4,343,966,848	334,723,875,80	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total I2038 SPOT									17,701,664,905,600.00	4,343,966,848	334,723,875,85
Total For I2038									17,701,664,905,600.00	4,343,966,848	334,723,875,85
I2046 On 31/03/2046 Spot Bond			4.09000	114.49315	4.09000	114.47287			122,604,072,322,000.00	29,976,545,800	409,699,469,20
Total I2046 SPOT									122,604,072,322,000.00	29,976,545,800	409,699,469,20
Total For I2046									122,604,072,322,000.00	29,976,545,800	409,699,469,20
I2050 On 31/12/2050 Spot Bond			4.08000	118.45440	4.08000	118.43330			175,363,537,213,680.00	42,981,259,121	451,502,845,13
Total I2050 SPOT									175,363,537,213,680.00	42,981,259,121	451,502,845,13
Total For I2050									175,363,537,213,680.00	42,981,259,121	451,502,845,13
IBG01 On 07/02/2025 Spot Bond				100.84968		100.83456			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond				100.88178		100.86612			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL101 On 24/05/2022 Spot Bond			6.46000	103.67509	6.46000	103.65690			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond				100.77234		100.75824			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.39000	322.53879	2.33000	322.80125			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				101.20716		101.19227			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond				100.95211		100.93643			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond				99.94003		99.92495			0.00	0	
Total IBL128 SPOT									0.00	0	
Total For IBL128									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL129 On 30/05/2022 Spot Bond				100.57390		100.55834				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond				101.06843		101.05349				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond				100.83063		100.81389				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond				100.45941		100.44429				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond				101.24327		101.22805				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond				100.70109		100.68417				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond				102.15837		102.14109				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond				100.91302		100.89644				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond				100.86320		100.84657				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond				100.64859		100.63330				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond				100.25767		100.23984				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond				100.01643		100.03307				0.00	0	
Total IBL147 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond				100.55711		100.54260				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond				100.57938		100.56433				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond				100.29636		100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond				100.63381		100.61888				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond				100.98593		100.97171				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond				100.93052		100.91420				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond				100.94028		100.92449				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond				101.12544		101.10337				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond				99.91375		99.89929				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond				99.91101		99.89608				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond				100.68935		100.67409				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond				100.80018		100.78435				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond				101.07302		101.05811				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond				101.11029		101.09490				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond				100.59327		100.57788				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond				100.83533		100.81917				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond				100.40129		100.38561				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond				100.41458		100.39843				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond				99.98514		99.97030				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond				101.23665		101.21885				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond				101.08177		101.06237				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond				100.93613		100.91894				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond				100.90522		100.88773				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL200 On 02/12/2024 Spot Bond				100.51293		100.49744				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond				100.53005		100.51408				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond				100.30400		100.29287				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond				100.51219		100.49351				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond				100.48889		100.47101				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond				100.41103		100.39586				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond				100.46555		100.44850				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond				100.94133		100.92594				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond				101.05433		101.03719				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond				100.72200		100.70605				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond				100.60169		100.58727				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond				100.58783		100.57342				0.00	0	
Total IBL212 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 IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond				100.58783		100.57342				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond				100.58783		100.57342				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond				100.40383		100.38954				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond				100.32702		100.30905				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond				100.29317		100.27689				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond				100.14260		100.12832				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond				100.12087		100.10261				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond				100.12841		100.10908				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.16500	106.67547	7.16500	106.65473				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.53500	106.43359	5.53500	106.41754				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond				101.07389		101.09244				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.01500	104.74304	9.05500	104.62486				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG06 On 13/05/2030 Spot Bond			10.29000	110.02692	10.31500	109.85085				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.61000	108.01029	9.65000	107.83083				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond				100.51914		100.50124				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond				100.02999		100.01233				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond				98.70352		98.62721				0.00	270,000,000	270,000,000
Total IDCG16 SPOT										0.00	270,000,000	270,000,000
Total For IDCG16										0.00	270,000,000	270,000,000
IDCG17 On 08/02/2024 Spot Bond				100.91894		100.90237				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond				99.31028		99.29221				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond				100.45153		100.43577				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond				99.15579		99.13832				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond				97.20808		97.19704				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond				100.36126		100.34406				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IFC01 On 10/12/2024 Spot Bond			8.34000	103.70127	8.38000	103.58315				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond				103.98995		103.96774				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond				102.63953		102.61857				0.00	0	75,872,20
Total INLV05 SPOT										0.00	0	75,872,20
Total For INLV05										0.00	0	75,872,20
INLV06 On 22/01/2026 Spot Bond				105.18536		105.15745				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond				98.44816		98.43048				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond				102.59857		102.57066				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond				101.53335		101.50845				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond				100.68080		100.65732				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond				100.26714		100.24858				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond				100.23235		100.21339				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond				100.25423		100.23648				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF22 On 14/06/2022 Spot Bond				100.44206		100.42532				0.00	0	
Total IPF22 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 IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond				100.93696		100.92045				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond				101.20921		101.19292				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond				100.90297		100.88641				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond				100.91826		100.90142				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond				100.39375		100.37655				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond				98.88025		98.86357				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond				100.10219		100.02486				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond				100.38408		100.36670				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC37 On 10/05/2022 Spot Bond				100.71849		100.70566				0.00	0	
Total IPFC37 SPOT										0.00	0	
Total For IPFC37										0.00	0	
IPFG01 On 22/06/2024 Spot Bond				100.31912		100.30113				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.96000	193.42439	4.96000	193.38562				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond				100.00000		99.98641				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV046 On 21/06/2022 Spot Bond				100.88015		100.86376				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond				104.00526		103.98222				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.86000	194.47345	4.86000	194.43498				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond				100.94775		100.92792				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 25/07/2020 Spot Bond				101.12116						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				101.58683		101.57064				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond				100.85148		100.83517				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond				100.98363		100.96753				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond				100.57020		100.55312				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond				100.65540		100.63256				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	

Contract 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 IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond				100.44686		100.43010				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond				100.49655		100.47907				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond				100.17809		100.16148				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond				99.93098		99.91361				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond				100.81572		100.80016				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.15898	7.40000	102.13858				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond				101.01107		100.99180				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond				101.10572		101.08791				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.30727	7.23000	101.28766				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond				101.01410		100.99378				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.72345	7.45000	100.70349				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond				100.54530		100.52445				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	102.09814	3.91012	102.08737				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond				99.89185		99.87627				0.00	0	780,000,00
Total IVC203 SPOT										0.00	0	780,000,00
Total For IVC203										0.00	0	780,000,00
IVC204 On 18/11/2022 Spot Bond				100.71231		100.69656				0.00	0	140,000,00
Total IVC204 SPOT										0.00	0	140,000,00
Total For IVC204										0.00	0	140,000,00
IVC205 On 29/07/2022 Spot Bond				100.93215		100.91694				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.10000	102.16436	6.10000	102.14740				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond				100.48317		100.46607				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond				100.23597		100.21950				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond				101.08016		101.06364				0.00	0	564,400,00
Total IVC210 SPOT										0.00	0	564,400,00
Total For IVC210										0.00	0	564,400,00
IVC211 On 21/02/2023 Spot Bond			6.39500	101.17499	6.39500	101.15740				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.09500	99.80239	7.09500	99.78317				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC213 On 26/04/2023 Spot Bond				100.65369		100.63745				0.00	0	1,130,000,00
Total IVC213 SPOT										0.00	0	1,130,000,00
Total For IVC213										0.00	0	1,130,000,00
IVC214 On 28/04/2023 Spot Bond				100.14344		100.12687				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.70000	100.05403	100.00000	100.00000				0.00	0	7,500,000,00
Total IVC215 SPOT										0.00	0	7,500,000,00
Total For IVC215										0.00	0	7,500,000,00
IVZ081 On 07/04/2022 Spot Bond			4.70000	99.96138	4.70000	99.92280				0.00	0	
Total IVZ081 SPOT										0.00	0	
Total For IVZ081										0.00	0	
IVZ084 On 28/04/2022 Spot Bond			4.70000	99.69191	4.70000	99.65353				0.00	0	
Total IVZ084 SPOT										0.00	0	
Total For IVZ084										0.00	0	
IVZ085 On 05/05/2022 Spot Bond			4.75000	99.59820	4.75000	99.55948				0.00	0	
Total IVZ085 SPOT										0.00	0	
Total For IVZ085										0.00	0	
IVZ087 On 26/05/2022 Spot Bond			4.75000	99.32784	4.75000	99.28933				0.00	0	
Total IVZ087 SPOT										0.00	0	
Total For IVZ087										0.00	0	
IVZ089 On 02/06/2022 Spot Bond			4.75000	99.23804	4.75000	99.19961				0.00	0	
Total IVZ089 SPOT										0.00	0	
Total For IVZ089										0.00	0	
IVZ090 On 09/06/2022 Spot Bond			4.85000	99.13064	4.85000	99.09148				0.00	0	
Total IVZ090 SPOT										0.00	0	
Total For IVZ090										0.00	0	
IVZ091 On 14/04/2022 Spot Bond			4.70000	99.87140	4.70000	99.83288				0.00	0	
Total IVZ091 SPOT										0.00	0	
Total For IVZ091										0.00	0	
IVZ092 On 15/06/2022 Spot Bond			4.85000	99.05235	4.85000	99.01326				0.00	0	
Total IVZ092 SPOT										0.00	0	
Total For IVZ092										0.00	0	
IVZ093 On 07/07/2022 Spot Bond			4.85000	98.76637	4.85000	98.72750				0.00	0	
Total IVZ093 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 IVZ093									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	
JPM00: On 05/07/2023 Spot Bond				100.31832		100.29670			0.00	0	
Total JPM002 SPOT									0.00	0	
Total For JPM002									0.00	0	
KAP01: On 01/12/2022 Spot Bond				100.99472		100.97846			0.00	0	
Total KAP012 SPOT									0.00	0	
Total For KAP012									0.00	0	
KAP01: On 24/05/2022 Spot Bond				100.67771		100.66213			0.00	0	
Total KAP013 SPOT									0.00	0	
Total For KAP013									0.00	0	
KAP01: On 19/07/2024 Spot Bond				101.16367		101.14759			0.00	0	
Total KAP014 SPOT									0.00	0	
Total For KAP014									0.00	0	
KAP01: On 01/11/2024 Spot Bond				100.76259		100.74597			0.00	0	
Total KAP015 SPOT									0.00	0	
Total For KAP015									0.00	0	
KAP01: On 29/04/2022 Spot Bond				101.07385		101.06027			0.00	0	
Total KAP016 SPOT									0.00	0	
Total For KAP016									0.00	0	
KAP01: On 19/10/2023 Spot Bond				101.27033		101.25287			0.00	0	
Total KAP017 SPOT									0.00	0	
Total For KAP017									0.00	0	
KAP01: On 14/04/2024 Spot Bond				100.06960		100.05297			0.00	0	
Total KAP018 SPOT									0.00	0	
Total For KAP018									0.00	0	
KAP01: On 28/07/2024 Spot Bond				101.11786		101.10079			0.00	0	
Total KAP019 SPOT									0.00	0	
Total For KAP019									0.00	0	
KAP02: On 15/12/2025 Spot Bond				100.37455		100.35676			0.00	0	
Total KAP020 SPOT									0.00	0	
Total For KAP020									0.00	0	
KAP02: On 15/09/2026 Spot Bond				100.37578		100.35794			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond				100.71872		100.70284				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond				100.53215		100.51507				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP11 On 24/10/2022 Spot Bond				101.73557		101.72099				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.09000	118.09243	9.13000	117.87164				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.95500	101.61476	6.95500	101.59604				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond				100.73435		100.75418				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond				101.12264		101.10583				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond				102.75209		102.73407				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond				99.80160		99.78541				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond				101.43768		101.41714				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LRFA3 On 20/11/2022 Spot Bond				100.49982		100.48301				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFB3 On 20/11/2022 Spot Bond				100.70674		100.69015				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond				100.72511		100.70810				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond				100.49397		100.47958				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond				100.32373		100.30881				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond				100.70504		100.69045				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond				100.51563		100.50154				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond				100.81174		100.79679				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07: On 17/09/2024 Spot Bond				100.29138		100.27596				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond				101.34024		101.32633				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond				100.63421		100.61852				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond				100.95654		100.94132				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond				100.48879		100.47316				0.00	0	
Total MBP045 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 MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond				100.54618		100.53084				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond				100.57604		100.56028				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond				100.96931		100.95683				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond				100.74663		100.73218				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond				100.14842		100.13274				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.34000	110.16206	8.38000	110.01617				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.47400	103.10740	6.47400	103.08952				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond				102.71229		102.69660				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond				101.46003		101.44292				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond				101.28278		101.26421				0.00	0	296,900,00
Total MML01 SPOT										0.00	0	296,900,00
Total For MML01										0.00	0	296,900,00
MML02 On 10/12/2026 Spot Bond			8.99000	104.11329	9.03000	103.93706				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond				101.77915		101.75787				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.24000	94.39577	9.28000	94.19988				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond				100.31997		100.30748				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond				100.45596		100.44211				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond				102.10582		102.08934				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond				101.15905		101.14317				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond				101.45347		101.43527				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond				100.86807		100.85234				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond				100.88865		100.87207				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond				100.54127		100.52448				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond				101.29112		101.27476				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond				99.06709		99.05121				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN19 On 07/03/2025 Spot Bond				100.48315		100.46605				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond				101.33613		101.31724				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond				101.75444		101.73754				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond				101.30055		101.28202				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.93500	99.42314	8.97500	99.27385				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond				101.26634		101.24620				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond				100.74455		100.72739				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond				101.80387		101.78329				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond				101.11934		101.09747				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond				100.35085		100.33410				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond				100.93885		100.92020				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond				101.32561		101.30449				0.00	0	
Total MTN30 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 MTN30									0.00	0	
MTNC2 On 29/06/2022 Spot Bond				100.13346		100.11767			0.00	0	
Total MTNC24 SPOT									0.00	0	
Total For MTNC24									0.00	0	
MWAR0 On 22/11/2022 Spot Bond				100.71912		100.70178			0.00	0	
Total MWAR04 SPOT									0.00	0	
Total For MWAR04									0.00	0	
MWAR0 On 22/11/2023 Spot Bond				100.76697		100.74853			0.00	0	
Total MWAR05 SPOT									0.00	0	
Total For MWAR05									0.00	0	
MWAR0 On 22/02/2024 Spot Bond				100.76688		100.74845			0.00	0	
Total MWAR06 SPOT									0.00	0	
Total For MWAR06									0.00	0	
MWAR0 On 22/11/2024 Spot Bond				100.75491		100.73675			0.00	0	
Total MWAR07 SPOT									0.00	0	
Total For MWAR07									0.00	0	
N7B25 On 20/06/2025 Spot Bond				100.23508		100.21866			0.00	0	
Total N7B25 SPOT									0.00	0	
Total For N7B25									0.00	0	
N7C25 On 20/06/2025 Spot Bond				100.29873		100.27833			0.00	0	
Total N7C25 SPOT									0.00	0	
Total For N7C25									0.00	0	
N7D25 On 20/06/2025 Spot Bond				100.35271		100.32894			0.00	0	
Total N7D25 SPOT									0.00	0	
Total For N7D25									0.00	0	
N7E25 On 20/06/2025 Spot Bond				100.40226		100.37538			0.00	0	
Total N7E25 SPOT									0.00	0	
Total For N7E25									0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.68500	104.09483	6.68500	104.07592			0.00	0	1,100,000,00
Total NAM01 SPOT									0.00	0	1,100,000,00
Total For NAM01									0.00	0	1,100,000,00
NAM03 On 01/08/2023 Spot Bond			7.04500	105.52544	7.04500	105.50526			0.00	0	
Total NAM03 SPOT									0.00	0	
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.87000	104.06585	9.91000	103.89820			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond				100.97288		100.95921				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond				101.39080		101.37555				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond				100.98899		100.97311				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond				101.02419		101.00956				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond				100.99583		100.98058				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond				100.97809		100.96238				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond				100.34775		100.33114				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.61000	106.11231	6.61000	106.09357				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.20100	107.06963	7.24100	106.94356				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.33500	110.00349	8.37500	109.83940				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.44000	103.81259	6.44000	103.79445				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK20/ On 01/06/2026 Spot Bond			7.07000	115.25481	7.11000	115.08096			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK21/ On 21/07/2027 Spot Bond			8.97500	109.05405	9.01500	108.85495			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.94500	106.31290	5.94500	106.29569			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23/ On 19/11/2025 Spot Bond			7.46800	114.11752	7.50800	113.96193			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.51000	114.82929	8.55000	114.61559			0.00	0	1,000,000,00
Total NBK24A SPOT									0.00	0	1,000,000,00
Total For NBK24A									0.00	0	1,000,000,00
NBK25/ On 17/02/2023 Spot Bond			6.07000	105.23755	6.07000	105.22016			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25I On 12/02/2025 Spot Bond				102.66200		102.64460			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	51.74743	100.00000	51.63163		5,000,000,000,000.00	50,000,000	25,000,00	
Total NBK26A SPOT								5,000,000,000,000.00	50,000,000	25,000,00	
Total For NBK26A								5,000,000,000,000.00	50,000,000	25,000,00	
NBK26I On 22/04/2026 Spot Bond				103.51806		103.49812			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27/ On 10/05/2026 Spot Bond			7.97000	115.46117	8.01000	115.28966			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28/ On 02/08/2023 Spot Bond			5.99800	106.78421	5.99800	106.76677			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29/ On 31/07/2026 Spot Bond			7.91000	111.21038	7.95000	111.03433			0.00	0	
Total NBK29A SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
Total For NBK29A									0.00	0	
NBK30 On 20/02/2024 Spot Bond			6.63500	106.34745	6.63500	106.32828			0.00	0	
Total NBK30A SPOT									0.00	0	
Total For NBK30A									0.00	0	
NBK31 On 09/11/2023 Spot Bond			6.16500	108.70213	6.16500	108.68390			0.00	0	
Total NBK31A SPOT									0.00	0	
Total For NBK31A									0.00	0	
NBK31I On 17/02/2023 Spot Bond				101.65354		101.63853			0.00	0	
Total NBK31B SPOT									0.00	0	
Total For NBK31B									0.00	0	
NBK35I On 10/05/2023 Spot Bond				102.24743		102.23302			0.00	0	
Total NBK35B SPOT									0.00	0	
Total For NBK35B									0.00	0	
NBK36I On 10/05/2026 Spot Bond				104.55007		104.52816			0.00	0	
Total NBK36B SPOT									0.00	0	
Total For NBK36B									0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.66500	77.15817	10.70500	77.06537			0.00	0	
Total NBK4 SPOT									0.00	0	
Total For NBK4									0.00	0	
NBK40I On 31/07/2026 Spot Bond				103.69135		103.67010			0.00	0	
Total NBK40B SPOT									0.00	0	
Total For NBK40B									0.00	0	
NBK43I On 20/02/2024 Spot Bond				101.77453		101.75856			0.00	0	
Total NBK43B SPOT									0.00	0	
Total For NBK43B									0.00	0	
NBK45I On 15/02/2023 Spot Bond				101.21263		101.19797			0.00	0	
Total NBK45B SPOT									0.00	0	
Total For NBK45B									0.00	0	
NBK46I On 15/08/2025 Spot Bond				101.69215		101.67522			0.00	0	
Total NBK46B SPOT									0.00	0	
Total For NBK46B									0.00	0	
NBK47I On 15/02/2028 Spot Bond				103.03001		103.00766			0.00	0	
Total NBK47B SPOT									0.00	0	
Total For NBK47B									0.00	0	
NBK49I On 09/11/2023 Spot Bond				101.63571		101.62117			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond				101.68840		101.67185				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond				101.19459		101.17928				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond				101.18070		101.16419				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond				101.33242		101.31389				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond				101.19454		101.18165				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond				100.94618		100.93058				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond				101.08461		101.06855				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond				100.45167		100.43702				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond				100.76397		100.74925				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond				100.95236		100.93684				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond				99.79076		99.77635				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6: On 15/04/2024 Spot Bond				101.12209		101.10741				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6: On 15/04/2028 Spot Bond				101.69496		101.67788				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8: On 20/03/2024 Spot Bond				100.26418		100.24594				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.83500	101.94312	9.87500	101.84630				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond				100.26201		100.24391				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.49000	102.24618	9.53000	102.14977				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond				100.26418		100.24594				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond				100.26751		100.24905				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond				100.27183		100.25311				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond				100.40434		100.38570				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond				100.40434		100.38570				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond				100.71671		100.69687				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL03 On 26/05/2022 Spot Bond				100.83478		100.81274				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond				101.72919		101.71187				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond				103.10472		103.08911				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond				100.65876		100.63974				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond				100.94746		100.93054				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond				105.40814		105.41798				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond				101.33639		101.31599				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond				100.17576		100.15733				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1 On 01/07/2022 Spot Bond				101.05051		100.97308				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond				104.86081		104.84066				0.00	0	2,905,000,00
Total NGLT1B SPOT										0.00	0	2,905,000,00
Total For NGLT1B										0.00	0	2,905,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10: On 25/03/2024 Spot Bond				103.82963		103.80774				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond				105.86536		105.84159				0.00	0	3,500,000.00
Total NGT104 SPOT										0.00	0	3,500,000.00
Total For NGT104										0.00	0	3,500,000.00
NGT10: On 22/05/2025 Spot Bond				104.13169		103.81906				0.00	940,000,000	940,000.00
Total NGT105 SPOT										0.00	940,000,000	940,000.00
Total For NGT105										0.00	940,000,000	940,000.00
NGT10: On 05/08/2025 Spot Bond				103.99767		103.97116				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10: On 19/11/2025 Spot Bond				104.24710		104.22046				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10: On 08/09/2026 Spot Bond				104.88351		104.85285				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10: On 04/11/2026 Spot Bond				101.35266		101.33007				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11: On 27/12/2026 Spot Bond				100.22703		100.20344				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT1G On 16/06/2026 Spot Bond				100.49034		100.46649				0.00	0	2,360,000.00
Total NGT1G SPOT										0.00	0	2,360,000.00
Total For NGT1G										0.00	0	2,360,000.00
NHM00 On 16/04/2022 Spot Bond				99.81466		99.79900				0.00	0	142,887.40
Total NHM007 SPOT										0.00	0	142,887.40
Total For NHM007										0.00	0	142,887.40
NHM00 On 26/04/2022 Spot Bond				101.58880		101.57282				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond				101.22311		101.20745				0.00	0	530,000.00
Total NHM011 SPOT										0.00	0	530,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For NHM011										0.00	0	530,000,00
NHM01 On 13/06/2022 Spot Bond				100.51943		100.49670				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond				100.48460		100.46302				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond				102.79374		102.76982				0.00	0	4,015,000,00
Total NHM016 SPOT										0.00	0	4,015,000,00
Total For NHM016										0.00	0	4,015,000,00
NHM01 On 25/05/2023 Spot Bond				103.39421		103.37721				0.00	0	100,000,00
Total NHM018 SPOT										0.00	0	100,000,00
Total For NHM018										0.00	0	100,000,00
NHM01 On 25/05/2024 Spot Bond				101.46476		101.44203				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond				104.55160		104.53384				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond				100.86594		100.84214				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.97500	224.27211	4.97500	224.22688				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.57000	208.60394	3.57000	208.56990				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.13500	155.77560	3.11500	155.83608				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.87000	112.56140	3.85000	112.68666				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.82500	115.47238	4.82500	115.44948				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.24000	155.33463	3.22000	155.39444				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	258.45661	3.45000	258.41511				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.04000	156.17588	3.02000	156.23695				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.21500	212.69509	3.21500	212.66238				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.36000	211.01314	3.36000	210.97988				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.94000	113.83049	4.94000	113.80756				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond				100.93597		100.87221				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond				100.18357		100.13819				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond				100.22476		100.20724				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond				137.86938		137.76505				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN022 On 31/10/2025 Spot Bond				101.12201		101.02417				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond				101.21838		101.12995				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond				100.60993		100.52927				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond				100.70559		100.68823				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond				100.34077		100.24057				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond				100.51578		100.49670				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond				145.57861		140.39331				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond				99.66970		99.50511				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond				100.73101		100.71340				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond				99.99880		99.89549				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond				180.58344		174.19901				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond				101.00355		100.98344				0.00	0	
Total NN046 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 NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond				180.32272		173.94740				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond				173.26762		166.45048				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond				100.39199		100.37428				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond				150.61892		145.25415				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond				99.11985		98.87599				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond				91.32959		91.04057				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond				96.94226		96.78878				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond				100.41151		100.39299				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond				100.83262		100.79168				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond				101.17745		101.13679				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond				99.29895		99.34659				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond				99.47877		99.45229				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond				100.71354		100.69760				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond				100.34210		100.32336				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond				100.41260		100.39803				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond				100.39189		100.37413				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond				100.34210		100.32336				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond				99.89818		99.88122				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond				99.86865		99.84680				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond				101.55852		101.53613				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond				101.73465		101.70390				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond				99.00084		98.69644				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond				120.55000		120.34000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 24/06/2025 Spot Bond				115.63000		115.45000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond				122.84000		122.65000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond				121.07000		120.88000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond				120.32674		119.90677				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond				126.88541		126.21003				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond				92.41650		92.10996				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02: On 19/04/2022 Spot Bond				106.63370		106.36956				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond				126.88541		126.21003				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond				133.63859		133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond				94.44343		94.03647				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond				96.64428		95.83754				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04: On 05/05/2022 Spot Bond				100.81440		100.79964				0.00	0	
Total NNF048 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 NNF048										0.00	0	
NNF06 On 12/09/2024 Spot Bond				101.32582		101.11959				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 31/10/2022 Spot Bond				102.45041		102.43510				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07 On 26/05/2022 Spot Bond				100.55514		100.53952				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07 On 29/04/2022 Spot Bond				100.96884		100.95416				0.00	0	
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	
NNF07 On 29/07/2022 Spot Bond				100.95909		100.94348				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF07 On 28/04/2022 Spot Bond				101.01288		100.99820				0.00	0	
Total NNF079 SPOT										0.00	0	
Total For NNF079										0.00	0	
NNF08 On 11/03/2027 Spot Bond				100.00000		100.00000				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond				129.01737		129.00116				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond				86.28852		86.27011				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond				100.71197		100.69480				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond				100.71326		100.69606				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond				100.65919		100.64314				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond				100.54616		100.53270				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond				110.56477		110.54618				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond				100.76114		100.74285				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond				100.73112		100.71351				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond				100.59974		100.58504				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond				112.54595		112.52572				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond				100.61758		100.60248				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.04500	108.16209	7.04500	108.14140				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.60000	205.30626	2.54000	205.41372				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.59500	112.03176	10.63500	111.80313			18,598,463,000.00	1,755,400	422,609,900	
Total NRA028 SPOT									18,598,463,000.00	1,755,400	422,609,900	
Total For NRA028									18,598,463,000.00	1,755,400	422,609,900	
NRA02 On 30/11/2028 Spot Bond			100.00000	16.69200	100.00000	16.65486			0.00	0		
Total NRA028/R186 SPOT									0.00	0		
Total For NRA028/R186									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC23 On 15/02/2023 Spot Bond				101.05339		101.03730				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond				100.73684		100.72047				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond				100.35879		100.34247				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond				100.36326		100.34675				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				100.45452		100.43694				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond				100.43124		100.41468				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond				101.02434		101.00791				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond				100.13519		100.11929				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond				100.25341		100.23585				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond				101.40973		101.39468				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.58300	109.31782	7.62300	109.18607				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00

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 OML07										0.00	0	1,530,000,00
OML09 On 14/09/2022 Spot Bond			6.63000	102.47186	6.63000	102.45378				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.16500	110.10234	8.20500	109.95380				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond				100.55891		100.54216				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond				103.08982		103.07113				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond				100.26392		100.24679				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond				100.64872		100.63243				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond				100.68856		100.67126				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond				101.67999		101.66458				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond				101.52778		101.51065				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond				100.62659		100.60898				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond				99.98319		99.96646				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond				100.64036		100.62219				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total PMM58 SPOT									0.00	0	
Total For PMM58									0.00	0	
R186 On 21/12/2026 Spot Bond			8.09000	112.34043	8.13000	112.15313			160,108,544,020,000.00	3,110,025,778,000	2,004,943,216,000
Total R186 SPOT									160,108,544,020,000.00	110,025,778,000	104,943,216,000
Total For R186									160,108,544,020,000.00	110,025,778,000	104,943,216,000
R197 On 07/12/2023 Spot Bond			1.32000	328.02790	1.26000	328.30620			53,407,057,440,000.00	40,459,892,000	39,361,453,000
Total R197 SPOT									53,407,057,440,000.00	40,459,892,000	39,361,453,000
Total For R197									53,407,057,440,000.00	40,459,892,000	39,361,453,000
R202 On 07/12/2033 Spot Bond			3.97500	246.02749	3.97500	245.98450			186,014,937,532,500.00	46,796,210,700	124,195,004,700
Total R202 SPOT									186,014,937,532,500.00	46,796,210,700	124,195,004,700
Total For R202									186,014,937,532,500.00	46,796,210,700	124,195,004,700
R2023 On 28/02/2023 Spot Bond			5.44500	102.78277	5.44500	102.76777			089,617,070,960,000.00	200,113,328,000	374,435,706,600
Total R2023 SPOT									89,617,070,960,000.00	200,113,328,000	374,435,706,600
Total For R2023									89,617,070,960,000.00	200,113,328,000	374,435,706,600
R2030 On 31/01/2030 Spot Bond			9.55000	93.03358	9.57000	92.90710			834,060,552,025,000.00	1,867,440,895,500	2,460,316,015,400
Total R2030 SPOT									834,060,552,025,000.00	1,867,440,895,500	2,460,316,015,400
Total For R2030									834,060,552,025,000.00	1,867,440,895,500	2,460,316,015,400
R2032 On 31/03/2032 Spot Bond			9.93000	89.66665	9.95500	89.49810			773,484,801,370,000.00	581,418,409,000	1,268,671,892,600
Total R2032 SPOT									773,484,801,370,000.00	581,418,409,000	1,268,671,892,600
Total For R2032									773,484,801,370,000.00	581,418,409,000	1,268,671,892,600
R2035 On 28/02/2035 Spot Bond			10.28500	90.94978	10.30500	90.79410			058,288,762,923,000.00	491,812,227,800	803,303,192,400
Total R2035 SPOT									58,288,762,923,000.00	491,812,227,800	803,303,192,400
Total For R2035									58,288,762,923,000.00	491,812,227,800	803,303,192,400
R2037 On 31/01/2037 Spot Bond			10.45000	86.98935	10.46500	86.86526			600,853,365,230,000.00	344,579,269,400	879,417,726,700
Total R2037 SPOT									600,853,365,230,000.00	344,579,269,400	879,417,726,700
Total For R2037									600,853,365,230,000.00	344,579,269,400	879,417,726,700
R2040 On 31/01/2040 Spot Bond			10.54500	89.31058	10.58000	89.03390			378,232,442,773,500.00	604,858,458,300	1,150,186,360,200
Total R2040 SPOT									378,232,442,773,500.00	604,858,458,300	1,150,186,360,200
Total For R2040									378,232,442,773,500.00	604,858,458,300	1,150,186,360,200
R2044 On 31/01/2044 Spot Bond			10.57500	86.13363	10.60000	85.92499			009,891,060,730,000.00	190,060,620,400	1,081,878,530,200
Total R2044 SPOT									9,891,060,730,000.00	190,060,620,400	1,081,878,530,200
Total For R2044									9,891,060,730,000.00	190,060,620,400	1,081,878,530,200
R2048 On 28/02/2048 Spot Bond			10.51500	85.28105	10.54000	85.06645			226,349,367,540,500.00	2,969,695,612,700	5,710,306,511,800
Total R2048 SPOT									226,349,367,540,500.00	2,969,695,612,700	5,710,306,511,800
Total For R2048									226,349,367,540,500.00	2,969,695,612,700	5,710,306,511,800

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	31/03/2036	Spot Bond			10.26000	70.68184	10.27500	70.57627			170,806,461,068,000.00	698,909,011,800	446,085,100,60
Total R209 SPOT												'0,806,461,068,000.00	698,909,011,800	446,085,100,60
Total For R209												'0,806,461,068,000.00	698,909,011,800	446,085,100,60
R210	On	31/03/2028	Spot Bond			2.86000	216.87762	2.86000	216.84635			763,175,556,000.00	266,844,600	193,833,233,30
Total R210 SPOT												763,175,556,000.00	266,844,600	193,833,233,30
Total For R210												763,175,556,000.00	266,844,600	193,833,233,30
R213	On	28/02/2031	Spot Bond			9.79000	84.38720	9.81500	84.23496			519,243,523,826,000.00	665,908,429,400	791,092,282,80
Total R213 SPOT												519,243,523,826,000.00	665,908,429,400	791,092,282,80
Total For R213												519,243,523,826,000.00	665,908,429,400	791,092,282,80
R214	On	28/02/2041	Spot Bond			10.53000	67.89010	10.56000	67.69129			752,108,496,742,000.00	831,159,401,400	652,663,306,20
Total R214 SPOT												752,108,496,742,000.00	831,159,401,400	652,663,306,20
Total For R214												752,108,496,742,000.00	831,159,401,400	652,663,306,20
RDFB1	On	27/11/2022	Spot Bond				100.91757		100.90215			0.00	0	
Total RDFB12 SPOT												0.00	0	
Total For RDFB12												0.00	0	
RDFB1	On	12/03/2023	Spot Bond				100.58109		100.56468			0.00	0	
Total RDFB14 SPOT												0.00	0	
Total For RDFB14												0.00	0	
RDFB1	On	05/12/2023	Spot Bond				100.62152		100.60490			0.00	0	
Total RDFB15 SPOT												0.00	0	
Total For RDFB15												0.00	0	
RDFB1	On	11/02/2024	Spot Bond				100.52256		100.50605			0.00	0	
Total RDFB17 SPOT												0.00	0	
Total For RDFB17												0.00	0	
RDFB1	On	11/02/2026	Spot Bond				99.08467		99.06947			0.00	0	
Total RDFB18 SPOT												0.00	0	
Total For RDFB18												0.00	0	
RDFB2	On	22/03/2024	Spot Bond				100.29791		100.28089			0.00	0	
Total RDFB20 SPOT												0.00	0	
Total For RDFB20												0.00	0	
RDFB2	On	22/03/2026	Spot Bond				100.25417		100.23642			0.00	0	
Total RDFB21 SPOT												0.00	0	
Total For RDFB21												0.00	0	
RDFB2	On	29/03/2024	Spot Bond				100.14974		100.13214			0.00	0	
Total RDFB22 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 RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond				100.69024		100.67467				0.00	0	400,000,00
Total RDFB23 SPOT										0.00	0	400,000,00
Total For RDFB23										0.00	0	400,000,00
RDFB2: On 22/08/2024 Spot Bond				99.52780		99.51060				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond				100.83434		100.81760				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond				101.25576		101.23842				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13: On 13/05/2026 Spot Bond				101.07785		101.05629				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond				100.34869		100.33053				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15: On 31/01/2028 Spot Bond				100.60822		100.58805				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond				100.80164		100.77420				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond				101.38000		101.35083				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond				101.72519		101.69801				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2022 Spot Bond				100.76093		100.73488				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond				100.25834		100.30013				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond				102.26562		102.23592				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond				102.89356		102.86088				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond				99.92518		99.90934				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond				100.61451		100.59780				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond				101.38141		101.36329				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond				101.47519		101.45804				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond				100.98952		100.97271				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond				100.26042		100.24240				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond				100.43831		100.42134				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond				100.46797		100.44996				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond				100.50304		100.48381				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCD1 On 20/12/2026 Spot Bond				100.58859		100.56637				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			7.09500	106.81743	7.09500	106.79696				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.99000	95.42250	12.01500	95.28515				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.09000	100.53737	11.11500	100.36766				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond				100.56994		100.55024				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.23000	100.20701	10.25000	100.09039				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.60500	104.95801	5.60500	104.94202			2,880,970,000,000.00		514,000,000	257,000,000
Total SBK23 SPOT									2,880,970,000,000.00		514,000,000	257,000,000
Total For SBK23									2,880,970,000,000.00		514,000,000	257,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond				100.97164		100.95540				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond				101.01870		101.00172				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.06000	110.79297	8.10000	110.62549				0.00	0	
Total SBS20 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 SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond				104.26667		104.24497				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			7.31000	106.12383	7.31000	106.10278				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.13500	103.22105	8.17500	103.06004				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.45500	108.58296	8.49500	108.38761				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.43000	106.39104	7.47000	106.27854				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.58500	105.43570	7.62500	105.31196				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.38500	103.56936	9.41000	103.40531				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.94500	106.34520	5.94500	106.32799				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.86000	112.84024	7.90000	112.68641				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.53500	114.34821	8.57500	114.13590				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.29500	105.07117	6.29500	105.05318				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond				101.53764		101.52272				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total SBS47 SPOT									0.00	0	
Total For SBS47									0.00	0	
SBS51 On 31/01/2024 Spot Bond			7.10500	106.24123	7.14500	106.15150			0.00	0	
Total SBS51 SPOT									0.00	0	
Total For SBS51									0.00	0	
SBS52 On 29/01/2030 Spot Bond				103.14021		103.11569			0.00	0	
Total SBS52 SPOT									0.00	0	
Total For SBS52									0.00	0	
SBS53 On 03/05/2027 Spot Bond				103.41307		103.39126			0.00	0	
Total SBS53 SPOT									0.00	0	
Total For SBS53									0.00	0	
SBS55 On 12/06/2022 Spot Bond				100.60685		100.59324			0.00	0	200,000,00
Total SBS55 SPOT									0.00	0	200,000,00
Total For SBS55									0.00	0	200,000,00
SBS56 On 12/06/2022 Spot Bond			4.68500	103.59737	4.68500	103.58419			0.00	0	
Total SBS56 SPOT									0.00	0	
Total For SBS56									0.00	0	
SBS57 On 12/06/2024 Spot Bond				101.45991		101.44332			0.00	0	
Total SBS57 SPOT									0.00	0	
Total For SBS57									0.00	0	
SBS58 On 12/06/2027 Spot Bond				102.68340		102.66117			0.00	0	
Total SBS58 SPOT									0.00	0	
Total For SBS58									0.00	0	
SBS60 On 18/01/2023 Spot Bond				101.52000		101.50520			0.00	0	
Total SBS60 SPOT									0.00	0	
Total For SBS60									0.00	0	
SBS62 On 31/01/2024 Spot Bond				101.28115		101.26562			0.00	0	
Total SBS62 SPOT									0.00	0	
Total For SBS62									0.00	0	
SBS63 On 31/01/2026 Spot Bond				101.79626		101.77945			0.00	0	
Total SBS63 SPOT									0.00	0	
Total For SBS63									0.00	0	
SBS64 On 31/01/2029 Spot Bond				101.83884		101.81973			0.00	0	
Total SBS64 SPOT									0.00	0	
Total For SBS64									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS65 On 15/05/2024 Spot Bond				101.38163		101.36639				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond				100.32870		100.31471				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond				100.05728		100.04030				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond				100.72638		100.71086				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond				100.57142		100.55429				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond				100.73166		100.71635				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond				100.80488		100.78925				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond				100.41461		100.40011				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.81100	325.49357	1.75100	325.76452				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.01500	223.45105	5.01500	223.40575				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond				100.78138		100.76663				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond				100.63627		100.62101				0.00	0	
Total SBSS02 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 SBSS02										0.00	0	
SBT102 On 30/09/2022 Spot Bond				101.88006		101.86152				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond				103.76157		103.73964				0.00	0	3,100,000,00
Total SBT103 SPOT										0.00	0	3,100,000,00
Total For SBT103										0.00	0	3,100,000,00
SBT104 On 30/09/2025 Spot Bond				104.06840		104.04088				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,500,000,00
Total SBT105 SPOT										0.00	0	1,500,000,00
Total For SBT105										0.00	0	1,500,000,00
SBT106 On 31/12/2026 Spot Bond				100.56881		100.54452				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond				102.71640		102.70091				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond				101.83009		101.81268				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.81500	109.07068	6.81500	109.05060				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond				99.32369		99.30530				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond				101.92442		101.90640				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond				105.64502		105.62011				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond				102.89153		102.87062				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond				100.30176		100.28283				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond				99.64031		99.61417				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond				100.77071		100.75445				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond				100.79657		100.77979				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.04000	98.19385	9.08000	97.98315				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond				100.81225		100.79544				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond				100.83014		100.81441				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond				100.84002		100.82266				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond				100.83306		100.81584				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond				100.88860		100.87029				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond				100.81925		100.80230				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB6 On 15/11/2023 Spot Bond				100.88860		100.87029				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond				100.87470		100.85666				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond				100.97185		100.95188				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond				100.84702		100.82953				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond				100.91636		100.89749				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond				100.90940		100.89067				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.14000	104.29281	7.14000	104.27271				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond				100.33492		100.31812				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond				100.62942		100.61173				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond				100.92466		100.91038				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond				100.70758		100.69087				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond				100.96063		100.94472				0.00	0	
Total SPDA13 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 SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond				100.64881		100.63341				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond				100.66350		100.64777				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond				100.20365		100.18525				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond				101.26898		101.25237				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond				100.31657		100.30000				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond				100.51540		100.49823				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond				100.13993		100.12624				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond				99.99607		99.98031				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond				100.67936		100.66242				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond				102.27304		102.25721				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond				100.11916		100.10117				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.30500	155.06240	3.28500	155.12180				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011: On 21/12/2026 Spot Bond			8.06500	112.44231	8.10500	112.25487				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021: On 28/02/2031 Spot Bond			9.28000	87.10306	9.30500	86.94583				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN021: On 07/12/2023 Spot Bond				98.53489		98.51466				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040: On 13/10/2023 Spot Bond				99.90334		99.88712				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040: On 13/10/2023 Spot Bond			6.84500	104.02307	6.84500	104.00384				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041: On 31/01/2038 Spot Bond			4.97500	113.33631	4.97500	113.31338				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043: On 09/02/2027 Spot Bond				99.77082		99.75532				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044: On 30/04/2027 Spot Bond				101.16005		101.14128				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046: On 05/04/2027 Spot Bond				100.43956		100.42263				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN050: On 08/12/2023 Spot Bond			2.35000	322.74177	2.29000	323.00479				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050: On 26/10/2022 Spot Bond				101.09119		101.07433				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05: On 03/11/2022 Spot Bond				101.00293		100.98597				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond				100.02761		100.01381				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.18000	155.58643	3.16000	155.64661				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.97500	113.33631	4.97500	113.31338				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.24000	109.92492	4.22000	110.04575				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.04000	203.32446	4.04000	203.28870				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond				100.62464		100.60708				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond				100.61328		100.59602				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond				100.37842		100.36048				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond				100.36970		100.35214				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond				100.90702		100.86626				0.00	0	
Total SSN075 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 SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond				100.81721		100.78042				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond				100.26081		100.24279				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond				99.90130		99.88473				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN078 On 27/08/2024 Spot Bond				100.64071		100.62284				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond				100.42111		100.40219				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond				100.96917		100.95211				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.85000	226.86141	4.85000	226.81643				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond				99.24679		99.23076				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond				99.32275		99.31204				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond				100.53116		100.51611				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond				100.68565		100.66643				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond				100.51260		100.49455				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			10.21500	89.70315	10.23500	89.58070				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 21/12/2026 Spot Bond				100.31180		100.29050				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			4.19000	201.67164	4.19000	201.63538				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			5.03000	223.14410	5.03000	223.09877				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10(On 10/02/2023 Spot Bond				100.84279		100.82704				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111On 31/03/2024 Spot Bond				100.15041		100.12889				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/06/2022 Spot Bond				100.38758		100.37330				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond				100.50196		100.48760				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 12/10/2022 Spot Bond				99.91704		101.27639				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13(On 20/10/2022 Spot Bond				101.22615		101.20849				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13(On 27/10/2023 Spot Bond				101.48012		101.45701				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN14(On 03/11/2023 Spot Bond				101.35821		101.33542				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 03/11/2022 Spot Bond				101.03870		101.02111				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14(On 09/11/2023 Spot Bond				101.33433		101.30972				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14(On 09/12/2022 Spot Bond				100.49790		100.47971				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN14(On 03/05/2022 Spot Bond				101.03399		101.01784				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SSN14(On 09/05/2022 Spot Bond				100.84982		100.83517				0.00	0	
Total SSN149 SPOT										0.00	0	
Total For SSN149										0.00	0	
SSN15(On 21/02/2024 Spot Bond				100.60713		100.59267				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN15(On 03/06/2022 Spot Bond				100.50026		100.48597				0.00	0	
Total SSN151 SPOT										0.00	0	
Total For SSN151										0.00	0	
SSN15(On 29/06/2022 Spot Bond				100.13542		100.12037				0.00	0	
Total SSN152 SPOT										0.00	0	
Total For SSN152										0.00	0	
SSN15(On 01/07/2022 Spot Bond				100.09184		100.07653				0.00	0	
Total SSN153 SPOT										0.00	0	
Total For SSN153										0.00	0	
SSN15(On 01/07/2022 Spot Bond				100.09201		100.07667				0.00	0	
Total SSN154 SPOT										0.00	0	
Total For SSN154										0.00	0	
SSN15(On 01/07/2022 Spot Bond				100.09168		100.07640				0.00	0	
Total SSN155 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 SSN155										0.00	0	
SSN15 On 30/06/2022 Spot Bond				100.09184		100.07653				0.00	0	
Total SSN156 SPOT										0.00	0	
Total For SSN156										0.00	0	
SSN15 On 01/07/2022 Spot Bond				100.04592		100.07653				0.00	0	
Total SSN157 SPOT										0.00	0	
Total For SSN157										0.00	0	
SSN15 On 05/07/2022 Spot Bond				100.04608	100.00000	100.00000				0.00	0	4,000,000,00
Total SSN158 SPOT										0.00	0	4,000,000,00
Total For SSN158										0.00	0	4,000,000,00
SSN15 On 05/07/2022 Spot Bond				100.04608	100.00000	100.00000				0.00	75,000,000,000	75,000,000,00
Total SSN159 SPOT										0.00	75,000,000,000	75,000,000,00
Total For SSN159										0.00	75,000,000,000	75,000,000,00
SSN16 On 05/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SSN160 SPOT										0.00	0	
Total For SSN160										0.00	0	
SST20 On 08/12/2026 Spot Bond				100.87454		100.85603				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001 On 01/03/2027 Spot Bond				100.17693		100.17214				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.55500	101.48433	8.59500	101.34188				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond				100.59489		100.58070				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond				100.65245		100.63698				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond				100.65000		100.63458				0.00	0	200,000,00
Total T17A12 SPOT										0.00	0	200,000,00
Total For T17A12										0.00	0	200,000,00
T17A21 On 21/02/2026 Spot Bond				100.68044		100.66432				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond				100.66821		100.65237				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.88438	7.21000	100.86464				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	100.94606	7.72000	100.92494				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond				100.96997		100.95002				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond				101.03948		101.01817				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 12/10/2022 Spot Bond				100.18844		100.17490				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond				100.58766		100.57439				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond				100.94297		100.92812				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond				101.14271		101.12812				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond				100.72883		100.71335				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond				100.56760		100.55340				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS162 On 27/05/2024 Spot Bond				100.24949		100.23393				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond				101.15485		101.14133				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond				101.64672		101.63200				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond				99.76603		99.75224				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond				99.83029		99.81593				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond				100.14480		100.12948				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond				100.15151		100.13551				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond				100.37305		100.35828				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond				100.54079		100.52545				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond				100.60465		100.58983				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond				100.63106		100.61564				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 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 TH10A7										0.00	0	
TH15A: On 21/11/2022 Spot Bond				100.70089		100.68422				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	103.69467	9.82000	103.66721				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond				100.65704		100.64038				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond				100.67576		100.65976				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond				100.64882		100.63342				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond				100.73208		100.71482				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond				100.84400		100.82747				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond				100.86350		100.84735				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond				100.78959		100.77105				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond				100.95480		100.93740				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond				100.76023		100.74234				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond				101.59592		101.57129				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond				101.23429		101.20978				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond				101.02053		100.99682				0.00	0	25,000,00
Total TH15D3 SPOT										0.00	0	25,000,00
Total For TH15D3										0.00	0	25,000,00
TH16A: On 21/08/2022 Spot Bond				100.75344		100.73854				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond				101.24629		101.23046				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.03896	8.49000	101.01575				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond				100.86659		100.85167				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond				100.68677		100.67053				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond				100.65615		100.64059				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond				100.68310		100.66694				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	100.70841	5.76000	100.69261				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond				100.71004		100.69327				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	

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				100.75410		100.73635				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond				100.75654		100.73874				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond				100.74798		100.73037				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond				100.80670		100.78777				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond				100.79080		100.77223				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond				101.01074		100.98724				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond				101.11443		101.08860				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond				101.05344		101.02899				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond				100.73546		100.71811				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond				100.71712		100.70018				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond				100.77945		100.76112				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond				100.75134		100.73364				0.00	0	
Total TH17C2 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 TH17C2										0.00	0	
TH17D On 21/02/2026 Spot Bond				101.00399		100.98062				0.00	0	70,000,00
Total TH17D1 SPOT										0.00	0	70,000,00
Total For TH17D1										0.00	0	70,000,00
TH17D: On 21/02/2026 Spot Bond				100.95888		100.93652				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O: On 21/11/2022 Spot Bond				100.59490		100.58071				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond				100.41814		100.40067				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.54500	101.76457	6.54500	101.74680				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.16500	106.10455	7.16500	106.08426				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond				101.27875		101.26124				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond				101.32330		101.30777				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.56000	106.09396	8.60000	105.96291				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond				101.64306		101.62603				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond				100.54516		100.52872				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond				101.04369		100.81290				0.00	700,000,000	700,000,00

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 TL31 SPOT										0.00	700,000,000	700,000,000
Total For TL31										0.00	700,000,000	700,000,000
TL32 On 09/02/2027 Spot Bond				100.89508		100.87864				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.06300	110.01824	7.06300	109.99715			73,931,246,200.00		10,467,400	1,123,572,300
Total TN23 SPOT									73,931,246,200.00		10,467,400	1,123,572,300
Total For TN23									73,931,246,200.00		10,467,400	1,123,572,300
TN23/R On 06/11/2023 Spot Bond			100.00000	39.94827	100.00000	39.85889				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.85000	103.07279	8.89000	102.93232			155,852,040,000.00		17,610,400	1,640,374,800
Total TN25 SPOT									155,852,040,000.00		17,610,400	1,640,374,800
Total For TN25									155,852,040,000.00		17,610,400	1,640,374,800
TN25/R On 19/08/2025 Spot Bond			100.00000	16.43962	100.00000	16.40283				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.99000	98.93114	10.03000	98.74095			108,529,362,000.00		10,863,800	20,053,800,000
Total TN27 SPOT									108,529,362,000.00		10,863,800	20,053,800,000
Total For TN27									108,529,362,000.00		10,863,800	20,053,800,000
TN27/R On 14/11/2027 Spot Bond			100.00000	13.25753	100.00000	13.22787				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.48000	100.58842	10.50000	100.46476				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.08500	96.77460	12.13000	91.41205				0.00	0	4,190,000,000
Total TN30 SPOT										0.00	0	4,190,000,000
Total For TN30										0.00	0	4,190,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	115.15745	8.00000	115.13263				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			11.49200	100.90871	11.51200	100.75078				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40 On 09/10/2040 Spot Bond			11.75000	92.46079	11.78000	92.22143				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	99.94249	10.75000	99.91373				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond				101.15059		101.13184				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond				101.09241		101.07268				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.31000	100.86178	5.32000	100.75809				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond				100.24158		100.22476				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond				100.23942		100.22273				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond				100.24405		100.22706				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond				100.25053		100.23314				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	102.24075	7.61000	102.21978				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM1 On 20/06/2022 Spot Bond				100.20994		100.19510				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond				100.21210		100.19712				0.00	0	
Total TR5OM2 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 TR5OM2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond				100.38300		100.36421				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.55500	105.01861	6.55500	104.99990				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond				100.81438		100.79775				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond				101.03361		101.01282				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond				100.60596		100.58402				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond				101.23424		101.21866				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond				101.29839		101.28203				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.84500	108.87067	6.84500	108.85054				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond				101.23424		101.21866				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond				101.29839		101.28203				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	104.16499	8.62000	104.14085				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond				99.53330		99.51237				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B:On 13/04/2024 Spot Bond				102.13234		102.11355				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond				100.27473		100.25582				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B:On 20/06/2026 Spot Bond				100.26177		100.24367				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond				100.34587		100.32250				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C:On 20/06/2026 Spot Bond				100.34587		100.32250				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25C On 11/05/2022 Spot Bond				99.54877		99.53550				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26C On 16/09/2022 Spot Bond				97.73575		97.72177				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond				95.02315		95.00689				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond				94.81224		94.79561				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond				94.15276		94.13541				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond				101.68391		101.66568				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1B11 On 31/01/2025 Spot Bond				101.45164		101.42847				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond				102.19210		102.16688				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC39 On 07/04/2022 Spot Bond				101.04924		101.03718				0.00	0	
Total TWC396 SPOT										0.00	0	
Total For TWC396										0.00	0	
TWC39 On 14/04/2022 Spot Bond				100.96482		100.95276				0.00	0	
Total TWC397 SPOT										0.00	0	
Total For TWC397										0.00	0	
TWC39 On 22/04/2022 Spot Bond				100.88040		100.86834				0.00	0	
Total TWC398 SPOT										0.00	0	
Total For TWC398										0.00	0	
TWC39 On 28/04/2022 Spot Bond				100.83504		100.82238				0.00	0	
Total TWC399 SPOT										0.00	0	
Total For TWC399										0.00	0	
TWC40 On 06/05/2022 Spot Bond				100.79691		100.78426				0.00	0	
Total TWC400 SPOT										0.00	0	
Total For TWC400										0.00	0	
TWC40 On 23/05/2022 Spot Bond				100.61479		100.60199				0.00	0	
Total TWC401 SPOT										0.00	0	
Total For TWC401										0.00	0	
TWC40 On 27/05/2022 Spot Bond				100.52907		100.51616				0.00	0	
Total TWC402 SPOT										0.00	0	
Total For TWC402										0.00	0	
TWC40 On 03/06/2022 Spot Bond				100.44032		100.42737				0.00	0	
Total TWC403 SPOT										0.00	0	
Total For TWC403										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.39000	103.77483	10.43000	103.61774				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond				100.78451		100.76825				0.00	0	
Total UU1A01 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 UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond				100.87474		100.85670				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond				100.81909		100.80242				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond				100.91106		100.89260				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond				100.91637		100.89751				0.00	0	250,000,00
Total UU1B01 SPOT										0.00	0	250,000,00
Total For UU1B01										0.00	0	250,000,00
UU1B0: On 15/05/2026 Spot Bond				100.96623		100.94670				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond				101.09663		101.07419				0.00	0	50,000,00
Total UU1C01 SPOT										0.00	0	50,000,00
Total For UU1C01										0.00	0	50,000,00
UU1C0: On 15/05/2026 Spot Bond				101.14429		101.12130				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond				99.97655		99.96041				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond				101.51753		101.50182				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond				100.63699		100.62033				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond				100.79681		100.78099				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond				100.85962		100.84319				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond				100.60311		100.58746			0.00	0	
Total VKE17 SPOT									0.00	0	
Total For VKE17									0.00	0	
VKE18 On 27/08/2024 Spot Bond				100.61799		100.60072			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
WHL03 On 02/10/2023 Spot Bond				100.29801		100.34057			0.00	500,000,000	500,000,000
Total WHL03 SPOT									0.00	500,000,000	500,000,000
Total For WHL03									0.00	500,000,000	500,000,000
Total for SPOT									1.48e+017	481,086,770,969	584,062,154,88
Total for SPOT :									1.48e+017	481,086,770,969	584,062,154,88
Total Futures									1.48e+017	481,086,774,327	584,063,272,57
Total Options									0.00	0	154,76
Grand Total:									1.48e+017	481,086,774,327	584,063,427,35