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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/12/2021

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/02/2022 Bond Future			11.30042	78.77737	11.39457	78.28393			0.00	0	26
ES33 On 05/05/2022 Bond Future			11.53292	75.94723	11.63098	75.44826			0.00	0	8
ES33 On 04/08/2022 Bond Future			11.77562	76.84110	11.87794	76.33592			0.00	0	
ES33 On 03/11/2022 Bond Future			12.02180	74.07989	12.12853	73.56858			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/02/2022 Bond Future			11.75664	77.49853	11.85561	76.90209			0.00	0	3,51
ES42 On 05/05/2022 Bond Future			11.97440	74.17204	12.07763	73.56883			0.00	0	1,19
ES42 On 04/08/2022 Bond Future			12.19544	75.04340	12.30314	74.43280			0.00	0	
ES42 On 03/11/2022 Bond Future			12.42015	71.78009	12.53259	71.16198			0.00	0	
Total ES42 Future									0.00	0	4,70
Total For ES42									0.00	0	4,70
I2025 On 03/02/2022 Bond Future			155.40080	155.40080	155.32751	155.32751			0.00	0	5,51
I2025 On 05/05/2022 Bond Future			157.26952	157.26952	157.19615	157.19615			0.00	0	16
I2025 On 04/08/2022 Bond Future			157.60565	157.60565	157.53146	157.53146			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	03/11/2022	Bond Future			159.59082	159.59082	159.51593	159.51593			0.00	0	
Total I2025 Future												0.00	0	5,71
Total For I2025												0.00	0	5,71
I2029	On	03/02/2022	Bond Future			114.13282	114.13282	114.12688	114.12688			0.00	0	3,87
I2029	On	05/05/2022	Bond Future			114.30424	114.30424	114.29876	114.29876			0.00	0	58
I2029	On	04/08/2022	Bond Future			115.72116	115.72116	115.71575	115.71575			0.00	0	
I2029	On	03/11/2022	Bond Future			115.95406	115.95406	115.94872	115.94872			0.00	0	
Total I2029 Future												0.00	0	4,46
Total For I2029												0.00	0	4,46
I2033	On	03/02/2022	Bond Future			114.30519	114.30519	113.31303	113.31303			0.00	0	7,28
I2033	On	05/05/2022	Bond Future			114.39657	114.39657	113.39302	113.39302			0.00	0	2,11
I2033	On	04/08/2022	Bond Future			115.81455	115.81455	114.79873	114.79873			0.00	0	
I2033	On	03/11/2022	Bond Future			115.96799	115.96799	114.93944	114.93944			0.00	0	
Total I2033 Future												0.00	0	9,40
Total For I2033												0.00	0	9,40
I2038	On	03/02/2022	Bond Future			129.18987	129.18987	128.67874	128.67874			0.00	0	6,10
I2038	On	05/05/2022	Bond Future			130.74326	130.74326	130.22680	130.22680			0.00	0	6,10
I2038	On	04/08/2022	Bond Future			130.54914	130.54914	130.02611	130.02611			0.00	0	
I2038	On	03/11/2022	Bond Future			132.19353	132.19353	131.66439	131.66439			0.00	0	
Total I2038 Future												0.00	0	6,78
Total For I2038												0.00	0	6,78
I2046	On	03/02/2022	Bond Future			118.69414	118.69414	118.68695	118.68695			0.00	0	15,50
I2046	On	05/05/2022	Bond Future			118.23442	118.23442	118.22768	118.22768			0.00	0	1,10
I2046	On	04/08/2022	Bond Future			119.70000	119.70000	119.69332	119.69332			0.00	0	
I2046	On	03/11/2022	Bond Future			119.28351	119.28351	119.27699	119.27699			0.00	0	
Total I2046 Future												0.00	0	15,67
Total For I2046												0.00	0	15,67
I2050	On	03/02/2022	Bond Future			121.60931	121.60931	121.83400	121.83400			0.00	0	9,28
I2050	On	05/05/2022	Bond Future			123.07166	123.07166	123.29944	123.29944			0.00	0	3,10
I2050	On	04/08/2022	Bond Future			122.58181	122.58181	122.81273	122.81273			0.00	0	
I2050	On	03/11/2022	Bond Future			124.12594	124.12594	124.35993	124.35993			0.00	0	
Total I2050 Future												0.00	0	9,65
Total For I2050												0.00	0	9,65
R186	On	03/02/2022	Bond Future			7.91629	111.66086	7.98533	111.36956		5.65	0.00	0	69,86
R186	On	05/05/2022	Bond Future			8.13381	112.97585	8.20757	112.68165		5.64	0.00	0	4,57
R186	On	04/08/2022	Bond Future			8.37075	109.01552	8.44993	108.71760		5.74	0.00	0	
R186	On	03/11/2022	Bond Future			8.61569	110.41376	8.70083	110.11266		5.58	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total R186 Future										0.00	0	74,37
R186 On 03/02/2022 Bond Future	7.30	Put			2,992.07000	2.99207	2,713,350	5.49		0.00	0	
R186 On 03/02/2022 Bond Future	7.30	Call			57.16000	0.05716	69,740	5.49		0.00	0	
R186 On 03/02/2022 Bond Future	7.29	Put			3,032.69000	3.03269	2,753,490	5.49		0.00	0	
R186 On 03/02/2022 Bond Future	7.29	Call			54.23000	0.05423	66,330	5.49		0.00	0	
R186 On 03/02/2022 Bond Future	7.28	Put			3,073.45000	3.07345	2,793,790	5.49		0.00	0	
R186 On 03/02/2022 Bond Future	7.28	Call			51.43000	0.05143	63,070	5.49		0.00	0	
R186 On 05/05/2022 Bond Future	7.48	Call			434.52000	0.43452	463,300	5.28		0.00	0	3,60
R186 On 05/05/2022 Bond Future	7.48	Put			3,380.53000	3.38053	3,115,110	5.28		0.00	0	
R186 On 05/05/2022 Bond Future	8.30	Call			1,716.30000	1.71630	1,842,490	5.66		0.00	0	
R186 On 05/05/2022 Bond Future	8.30	Put			1,349.03000	1.34903	1,181,020	5.66		0.00	0	
R186 On 05/05/2022 Bond Future	6.73	Call			66.57000	0.06657	86,940	5.38		0.00	0	3,60
R186 On 05/05/2022 Bond Future	6.73	Put			6,154.49000	6.15449	5,880,660	5.38		0.00	0	
R186 On 05/05/2022 Bond Future	7.28	Call			271.61000	0.27161	288,720	5.18		0.00	0	4,00
R186 On 05/05/2022 Bond Future	7.28	Put			4,044.86000	4.04486	3,767,770	5.18		0.00	0	
R186 On 05/05/2022 Bond Future	8.35	Call			1,830.36000	1.83036	1,961,330	5.68		0.00	0	4,00
R186 On 05/05/2022 Bond Future	8.35	Put			1,265.07000	1.26507	1,101,840	5.68		0.00	0	
R186 On 05/05/2022 Bond Future	7.88	Call			928.71000	0.92871	1,001,560	5.49		0.00	0	4,00
R186 On 05/05/2022 Bond Future	7.88	Put			2,242.90000	2.24290	2,021,550	5.49		0.00	0	
R186 On 05/05/2022 Bond Future	8.14	Call			1,381.59000	1.38159	1,489,220	5.60		0.00	0	4,00
R186 On 05/05/2022 Bond Future	8.14	Put			1,651.06000	1.65106	1,464,490	5.60		0.00	0	
R186 On 05/05/2022 Bond Future	9.18	Call			4,186.40000	4.18640	4,402,220	6.16		0.00	0	
R186 On 05/05/2022 Bond Future	9.18	Put			399.15000	0.39915	320,770	6.16		0.00	0	4,00
R186 On 05/05/2022 Bond Future	8.31	Call			1,738.76000	1.73876	1,865,950	5.66		0.00	0	
R186 On 05/05/2022 Bond Future	8.31	Put			1,331.85000	1.33185	1,164,840	5.66		0.00	0	
R186 On 05/05/2022 Bond Future	8.32	Call			1,761.37000	1.76137	1,889,570	5.67		0.00	0	
R186 On 05/05/2022 Bond Future	8.32	Put			1,314.84000	1.31484	1,148,840	5.67		0.00	0	
R186 On 05/05/2022 Bond Future	8.64	Call			2,565.17000	2.56517	2,724,880	5.82		0.00	0	
R186 On 05/05/2022 Bond Future	8.64	Put			860.22000	0.86022	725,730	5.82		0.00	0	4,00
R186 On 05/05/2022 Bond Future	8.94	Call			3,433.76000	3.43376	3,626,280	6.01		0.00	0	
R186 On 05/05/2022 Bond Future	8.94	Put			565.65000	0.56565	463,970	6.01		0.00	0	4,00
R186 On 04/08/2022 Bond Future	7.96	Put			2,973.82000	2.97382	2,717,340	5.44		0.00	0	
R186 On 04/08/2022 Bond Future	8.13	Call			1,377.59000	1.37759	1,443,080	5.55		0.00	0	
R186 On 04/08/2022 Bond Future	8.13	Put			2,587.72000	2.58772	2,355,290	5.55		0.00	0	
R186 On 04/08/2022 Bond Future	8.15	Put			2,544.62000	2.54462	2,314,890	5.56		0.00	0	
R186 On 04/08/2022 Bond Future	9.78	Call			5,419.17000	5.41917	5,626,260	6.52		0.00	0	
R186 On 04/08/2022 Bond Future	9.78	Put			565.49000	0.56549	474,660	6.52		0.00	0	3,60
R186 On 04/08/2022 Bond Future	6.96	Call			191.20000	0.19120	214,420	5.06		0.00	0	3,60
R186 On 04/08/2022 Bond Future	6.96	Put			5,974.40000	5.97440	5,699,700	5.06		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	Op Interest
R186	On	04/08/2022	Bond Future	7.96	Call		1,113.73000	1.11373	1,155,170	5.44	0.00	0	3,60
R186	On	04/08/2022	Bond Future	8.14	Call		1,394.22000	1.39422	1,460,900	5.55	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		2,566.27000	2.56627	2,335,030	5.55	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		1,410.64000	1.41064	1,478,830	5.56	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		2,006.40000	2.00640	2,084,150	5.48	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		2,576.07000	2.57607	2,352,720	5.48	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		2,024.04000	2.02404	2,102,940	5.48	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		2,558.18000	2.55818	2,335,980	5.48	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,988.84000	1.98884	2,065,850	5.48	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		2,594.06000	2.59406	2,369,970	5.48	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											0.00	0	99,10
R197	On	03/02/2022	Bond Future			322.10370	322.10370	322.10334	322.10334		0.00	0	1,13
R197	On	05/05/2022	Bond Future			325.97654	325.97654	325.97784	325.97784		0.00	0	23
R197	On	04/08/2022	Bond Future			321.64569	321.64569	321.64720	321.64720		0.00	0	
R197	On	03/11/2022	Bond Future			325.69784	325.69784	325.69981	325.69981		0.00	0	
Total R197 Future											0.00	0	1,36
Total For R197											0.00	0	1,36
R202	On	03/02/2022	Bond Future			249.11114	249.11114	247.63634	247.63634		14,946,668.40	60	7,72
R202	On	05/05/2022	Bond Future			252.10630	252.10630	250.61514	250.61514		0.00	0	43
R202	On	04/08/2022	Bond Future			250.78469	250.78469	249.27510	249.27510		0.00	0	
R202	On	03/11/2022	Bond Future			253.94368	253.94368	252.41547	252.41547		0.00	0	
Total R202 Future											14,946,668.40	60	8,16
Total For R202											14,946,668.40	60	8,16
R2023	On	03/02/2022	Bond Future			5.16448	106.06450	5.16641	106.06250	1.14	0.00	0	16,42
R2023	On	05/05/2022	Bond Future			5.28829	103.40349	5.29014	103.40202	1.00	0.00	0	83
R2023	On	04/08/2022	Bond Future			5.47298	104.62950	5.47545	104.62813	0.72	0.00	0	
R2023	On	03/11/2022	Bond Future			5.84954	102.04340	5.85344	102.04220	0.45	0.00	0	
Total R2023 Future											0.00	0	17,26
R2023	On	03/02/2022	Bond Future	5.08	Put		197.91000	0.19791	188,370	1.09	0.00	0	
R2023	On	03/02/2022	Bond Future	5.08	Call		108.42000	0.10842	100,880	1.09	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Put		203.64000	0.20364	194,140	1.08	0.00	0	
R2023	On	03/02/2022	Bond Future	5.07	Call		103.78000	0.10378	96,280	1.08	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Put		209.60000	0.20960	200,160	1.08	0.00	0	
R2023	On	03/02/2022	Bond Future	5.06	Call		99.38000	0.09938	91,940	1.08	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		859.34000	0.85934	855,970	1.21	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		54.32000	0.05432	49,480	1.21	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Call		845.51000	0.84551	841,900	1.21	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2023	On	05/05/2022	Bond Future	6.29	Put		56.18000	0.05618	51,100	1.21	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		852.36000	0.85236	848,930	1.21	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		55.18000	0.05518	50,280	1.21	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put		129.25000	0.12925	122,640	0.78	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		445.21000	0.44521	439,990	0.78	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		127.82000	0.12782	121,230	0.78	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		437.08000	0.43708	431,810	0.77	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		130.70000	0.13070	124,060	0.77	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call		441.13000	0.44113	435,890	0.78	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call		249.07000	0.24907	249,170	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put		124.17000	0.12417	123,070	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call		250.95000	0.25095	251,400	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put		122.98000	0.12298	122,230	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call		246.86000	0.24686	247,300	0.48	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put		125.02000	0.12502	124,260	0.48	0.00	0	
Total R2023 Option											0.00	0	
Total For R2023											0.00	0	17,26
R2030	On	03/02/2022	Bond Future			9.41431	92.36131	9.50828	91.87028	9.15	0.00	0	82,76
R2030	On	05/05/2022	Bond Future			9.62457	93.44958	9.72294	92.95324	8.96	0.00	0	14,76
R2030	On	04/08/2022	Bond Future			9.85130	90.53266	9.95462	90.03021	8.98	0.00	0	
R2030	On	03/11/2022	Bond Future			10.06940	91.70097	10.17773	91.19268	8.71	0.00	0	
Total R2030 Future											0.00	0	97,54
R2030	On	03/02/2022	Bond Future	8.39	Put		6,074.85000	6.07485	5,586,090	8.43	0.00	0	
R2030	On	03/02/2022	Bond Future	8.39	Call		7.27000	0.00727	9,540	8.43	0.00	0	10
R2030	On	03/02/2022	Bond Future	9.10	Put		2,457.35000	2.45735	2,045,130	8.79	0.00	0	
R2030	On	03/02/2022	Bond Future	9.10	Call		299.28000	0.29928	378,090	8.79	0.00	0	
R2030	On	03/02/2022	Bond Future	8.85	Put		3,613.52000	3.61352	3,152,180	8.61	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Call		2,386.42000	2.38642	2,749,710	9.56	0.00	0	
R2030	On	03/02/2022	Bond Future	9.78	Call		1,928.74000	1.92874	2,254,180	9.41	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Put		853.38000	0.85338	621,060	9.24	0.00	0	
R2030	On	03/02/2022	Bond Future	9.60	Call		1,329.44000	1.32944	1,588,150	9.24	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Put		13.92000	0.01392	6,400	10.70	0.00	0	1,00
R2030	On	03/02/2022	Bond Future	10.85	Call		6,672.53000	6.67253	7,156,040	10.70	0.00	0	
R2030	On	03/02/2022	Bond Future	9.90	Put		375.20000	0.37520	247,460	9.56	0.00	0	8,00
R2030	On	03/02/2022	Bond Future	9.44	Call		896.03000	0.89603	1,091,520	9.10	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Put		1,281.16000	1.28116	981,630	9.09	0.00	0	
R2030	On	03/02/2022	Bond Future	9.43	Call		872.35000	0.87235	1,063,850	9.09	0.00	0	
R2030	On	03/02/2022	Bond Future	9.80	Put		499.15000	0.49915	340,210	9.43	0.00	0	
R2030	On	03/02/2022	Bond Future	9.80	Call		2,002.36000	2.00236	2,334,450	9.43	0.00	0	95

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 03/02/2022 Bond Future	9.78	Put			527.58000	0.52758	361,990	9.41		0.00	0	10
R2030 On 03/02/2022 Bond Future	9.35	Call			696.44000	0.69644	857,250	9.03		0.00	0	
R2030 On 03/02/2022 Bond Future	9.20	Put			2,055.34000	2.05534	1,672,720	8.90		0.00	0	
R2030 On 03/02/2022 Bond Future	9.20	Call			431.79000	0.43179	540,200	8.90		0.00	0	98
R2030 On 03/02/2022 Bond Future	9.45	Put			1,224.36000	1.22436	932,700	9.11		0.00	0	
R2030 On 03/02/2022 Bond Future	9.45	Call			920.22000	0.92022	1,119,590	9.11		0.00	0	
R2030 On 03/02/2022 Bond Future	9.44	Put			1,252.49000	1.25249	956,950	9.10		0.00	0	
R2030 On 03/02/2022 Bond Future	8.85	Call			101.95000	0.10195	131,640	8.61		0.00	0	1,00
R2030 On 03/02/2022 Bond Future	8.80	Put			3,865.08000	3.86508	3,397,740	8.59		0.00	0	
R2030 On 03/02/2022 Bond Future	8.80	Call			79.83000	0.07983	103,520	8.59		0.00	0	
R2030 On 03/02/2022 Bond Future	9.40	Put			1,369.54000	1.36954	1,058,370	9.07		0.00	0	
R2030 On 03/02/2022 Bond Future	9.40	Call			803.43000	0.80343	983,290	9.07		0.00	0	
R2030 On 03/02/2022 Bond Future	9.35	Put			1,525.47000	1.52547	1,195,250	9.03		0.00	0	10
R2030 On 05/05/2022 Bond Future	8.89	Call			499.45000	0.49945	540,040	8.34		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.89	Put			4,813.54000	4.81354	4,357,790	8.34		0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Call			1,180.03000	1.18003	1,288,690	8.69		0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Put			3,080.16000	3.08016	2,692,480	8.69		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.81	Call			418.83000	0.41883	451,360	8.29		0.00	0	20
R2030 On 05/05/2022 Bond Future	8.81	Put			5,160.85000	5.16085	4,697,040	8.29		0.00	0	
R2030 On 05/05/2022 Bond Future	9.95	Call			2,672.24000	2.67224	2,887,750	9.10		0.00	0	
R2030 On 05/05/2022 Bond Future	9.95	Put			1,539.65000	1.53965	1,258,820	9.10		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	10.19	Call			3,457.36000	3.45736	3,712,260	9.33		0.00	0	
R2030 On 05/05/2022 Bond Future	10.19	Put			1,147.18000	1.14718	905,740	9.33		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Call			3,491.82000	3.49182	3,748,330	9.34		0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Put			1,133.01000	1.13301	893,180	9.34		0.00	0	20
R2030 On 05/05/2022 Bond Future	8.47	Call			181.31000	0.18131	215,490	8.32		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.47	Put			6,769.49000	6.76949	6,307,330	8.32		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Call			3,526.40000	3.52640	3,784,520	9.35		0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Put			1,118.99000	1.11899	880,770	9.35		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Call			6,708.26000	6.70826	7,097,190	10.36		0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			383.57000	0.38357	276,160	10.36		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	7.73	Call			27.29000	0.02729	33,070	8.54		0.00	0	20
R2030 On 05/05/2022 Bond Future	7.73	Put			10,792.02000	10.79202	10,301,460	8.54		0.00	0	
R2030 On 05/05/2022 Bond Future	8.14	Call			82.02000	0.08202	98,560	8.42		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.14	Put			8,505.42000	8.50542	8,025,620	8.42		0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Put			8,743.27000	8.74327	8,269,870	8.45		0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Put			5,370.19000	5.37019	4,908,970	8.37		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			1,644.86000	1.64486	1,745,170	8.70		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			3,682.93000	3.68293	3,280,790	8.70		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			1,664.53000	1.66453	1,766,480	8.70		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	04/08/2022	Bond Future	9.55	Put			3.652.76000	3.65276	3,252,260	8.70	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call			249.86000	0.24986	278,910	8.45	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.56	Call			1,684.07000	1.68407	1,787,940	8.71	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put			3,622.49000	3.62249	3,223,910	8.71	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call			5,714.37000	5.71437	6,003,800	9.86	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put			1,051.71000	1.05171	838,690	9.86	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call			847.22000	0.84722	888,450	8.37	0.00	0	80
R2030	On	03/11/2022	Bond Future	10.08	Call			2,772.42000	2.77242	2,916,270	8.62	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put			3,230.81000	3.23081	2,866,370	8.62	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call			2,795.76000	2.79576	2,940,910	8.63	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put			3,207.11000	3.20711	2,843,970	8.63	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call			2,819.53000	2.81953	2,965,660	8.63	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put			3,183.87000	3.18387	2,821,710	8.63	0.00	0	
Total R2030 Option												0.00	0	24,82
Total For R2030												0.00	0	122,37
R2032	On	03/02/2022	Bond Future			9.87112	92.70817	9.96484	92.15944		10.17	0.00	0	123,75
R2032	On	05/05/2022	Bond Future			10.06939	89.65391	10.16707	89.09917		10.23	0.00	0	20,40
R2032	On	04/08/2022	Bond Future			10.27589	90.69407	10.37785	90.13255		9.80	0.00	0	
R2032	On	03/11/2022	Bond Future			10.48377	87.71938	10.59020	87.15124		9.94	0.00	0	
Total R2032 Future												0.00	0	144,16
R2032	On	03/02/2022	Bond Future	11.13	Put			35.83000	0.03583	16,410	11.80	0.00	0	27
R2032	On	03/02/2022	Bond Future	11.13	Call			6,496.86000	6.49686	7,026,170	11.80	0.00	0	
R2032	On	03/02/2022	Bond Future	10.95	Put			69.90000	0.06990	34,570	11.61	0.00	0	40
R2032	On	03/02/2022	Bond Future	10.95	Call			5,574.92000	5.57492	6,088,320	11.61	0.00	0	
R2032	On	03/02/2022	Bond Future	10.90	Put			83.57000	0.08357	41,640	11.53	0.00	0	90
R2032	On	03/02/2022	Bond Future	10.53	Call			3,489.18000	3.48918	3,919,880	10.93	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Call			3,023.39000	3.02339	3,423,830	10.76	0.00	0	
R2032	On	03/02/2022	Bond Future	10.66	Put			185.30000	0.18530	99,190	11.14	0.00	0	50
R2032	On	03/02/2022	Bond Future	10.66	Call			4,118.45000	4.11845	4,581,070	11.14	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Put			190.99000	0.19099	102,750	11.12	0.00	0	
R2032	On	03/02/2022	Bond Future	10.65	Call			4,069.23000	4.06923	4,529,720	11.12	0.00	0	
R2032	On	03/02/2022	Bond Future	10.53	Put			273.59000	0.27359	155,560	10.93	0.00	0	27
R2032	On	03/02/2022	Bond Future	10.14	Call			1,808.69000	1.80869	2,101,570	10.33	0.00	0	
R2032	On	03/02/2022	Bond Future	10.45	Put			345.11000	0.34511	203,250	10.80	0.00	0	15
R2032	On	03/02/2022	Bond Future	10.45	Call			3,115.08000	3.11508	3,521,950	10.80	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Put			355.04000	0.35504	210,030	10.78	0.00	0	
R2032	On	03/02/2022	Bond Future	10.44	Call			3,069.09000	3.06909	3,472,810	10.78	0.00	0	
R2032	On	03/02/2022	Bond Future	10.43	Put			365.31000	0.36531	217,020	10.76	0.00	0	
R2032	On	03/02/2022	Bond Future	9.81	Call			798.57000	0.79857	954,320	9.95	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 Intert
R2032 On 03/02/2022 Bond Future	10.42	Put			375.84000	0.37584	224,280	10.75	0.00	0	
R2032 On 03/02/2022 Bond Future	10.42	Call			2,977.90000	2.97790	3,375,070	10.75	0.00	0	
R2032 On 03/02/2022 Bond Future	10.35	Put			457.07000	0.45707	281,040	10.63	0.00	0	40
R2032 On 03/02/2022 Bond Future	10.35	Call			2,665.64000	2.66564	3,038,340	10.63	0.00	0	
R2032 On 03/02/2022 Bond Future	10.14	Put			795.09000	0.79509	539,240	10.33	0.00	0	9
R2032 On 03/02/2022 Bond Future	9.58	Call			372.02000	0.37202	438,700	9.60	0.00	0	40
R2032 On 03/02/2022 Bond Future	10.04	Put			1,015.61000	1.01561	720,960	10.22	0.00	0	
R2032 On 03/02/2022 Bond Future	10.04	Call			1,452.44000	1.45244	1,706,520	10.22	0.00	0	10
R2032 On 03/02/2022 Bond Future	9.90	Put			1,405.78000	1.40578	1,051,060	10.05	0.00	0	90
R2032 On 03/02/2022 Bond Future	9.90	Call			1,026.62000	1.02662	1,220,630	10.05	0.00	0	90
R2032 On 03/02/2022 Bond Future	9.81	Put			1,707.59000	1.70759	1,314,610	9.95	0.00	0	19
R2032 On 03/02/2022 Bond Future	8.91	Call			9.55000	0.00955	12,110	9.09	0.00	0	19
R2032 On 03/02/2022 Bond Future	9.67	Put			2,254.66000	2.25466	1,804,640	9.75	0.00	0	
R2032 On 03/02/2022 Bond Future	9.67	Call			513.06000	0.51306	611,770	9.75	0.00	0	
R2032 On 03/02/2022 Bond Future	9.62	Put			2,472.23000	2.47223	2,003,670	9.67	0.00	0	
R2032 On 03/02/2022 Bond Future	9.62	Call			430.80000	0.43080	510,970	9.67	0.00	0	2
R2032 On 03/02/2022 Bond Future	9.58	Put			2,654.26000	2.65426	2,172,210	9.60	0.00	0	
R2032 On 03/02/2022 Bond Future	10.90	Call			5,320.39000	5.32039	5,827,190	11.53	0.00	0	
R2032 On 03/02/2022 Bond Future	9.57	Put			2,700.88000	2.70088	2,215,670	9.59	0.00	0	
R2032 On 03/02/2022 Bond Future	9.57	Call			358.30000	0.35830	421,820	9.59	0.00	0	
R2032 On 03/02/2022 Bond Future	9.14	Put			5,031.42000	5.03142	4,491,750	9.19	0.00	0	
R2032 On 03/02/2022 Bond Future	9.14	Call			43.57000	0.04357	52,630	9.19	0.00	0	9
R2032 On 03/02/2022 Bond Future	8.91	Put			6,454.00000	6.45400	5,907,830	9.09	0.00	0	
R2032 On 05/05/2022 Bond Future	9.58	Call			838.14000	0.83814	888,080	9.40	0.00	0	78
R2032 On 05/05/2022 Bond Future	9.58	Put			4,243.24000	4.24324	3,738,440	9.40	0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			2,247.77000	2.24777	2,447,510	10.16	0.00	0	78
R2032 On 05/05/2022 Bond Future	10.18	Put			2,174.68000	2.17468	1,819,680	10.16	0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			2,591.34000	2.59134	2,815,120	10.27	0.00	0	99
R2032 On 05/05/2022 Bond Future	10.29	Put			1,899.75000	1.89975	1,568,790	10.27	0.00	0	
R2032 On 05/05/2022 Bond Future	10.98	Call			5,240.45000	5.24045	5,594,960	11.19	0.00	0	
R2032 On 05/05/2022 Bond Future	10.98	Put			798.69000	0.79869	598,460	11.19	0.00	0	99
R2032 On 05/05/2022 Bond Future	11.02	Call			5,410.65000	5.41065	5,773,320	11.25	0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			758.16000	0.75816	566,090	11.25	0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			5,453.29000	5.45329	5,818,070	11.27	0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			748.23000	0.74823	558,270	11.27	0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			5,496.00000	5.49600	5,862,750	11.28	0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			738.42000	0.73842	550,430	11.28	0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			6,101.88000	6.10188	6,495,980	11.51	0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			613.57000	0.61357	452,930	11.51	0.00	0	78
R2032 On 04/08/2022 Bond Future	10.21	Put			3,266.04000	3.26604	2,855,970	9.57	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032 On 04/08/2022 Bond Future	8.97	Call			333.05000	0.33305	366,600	8.83		0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			8,528.88000	8.52888	8,000,910	8.83		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			686.13000	0.68613	526,110	11.46		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			1,244.18000	1.24418	1,293,910	9.07		0.00	0	80
R2032 On 04/08/2022 Bond Future	9.72	Put			4,953.03000	4.95303	4,441,240	9.07		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			2,313.22000	2.31322	2,462,340	9.56		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Put			3,295.80000	3.29580	2,883,400	9.56		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			2,339.09000	2.33909	2,490,540	9.57		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			2,365.12000	2.36512	2,518,910	9.58		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			3,236.48000	3.23648	2,828,750	9.58		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Call			7,267.73000	7.26773	7,632,560	11.07		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			895.65000	0.89565	698,960	11.07		0.00	0	80
R2032 On 04/08/2022 Bond Future	11.89	Call			8,477.82000	8.47782	8,879,320	11.46		0.00	0	
R2032 On 03/11/2022 Bond Future	10.66	Call			3,451.28000	3.45128	3,697,590	10.05		0.00	0	
R2032 On 03/11/2022 Bond Future	10.66	Put			3,081.35000	3.08135	2,759,520	10.05		0.00	0	
Total R2032 Option										0.00	0	12,24
Total For R2032										0.00	0	156,40
R2035 On 03/02/2022 Bond Future			10.35589	93.46322	10.44956	92.85390		11.38		0.00	0	103,00
R2035 On 05/05/2022 Bond Future			10.54647	90.08619	10.64382	89.47021		11.50		0.00	0	8,90
R2035 On 04/08/2022 Bond Future			10.74669	91.12932	10.84810	90.50579		10.99		0.00	0	
R2035 On 03/11/2022 Bond Future			10.94756	87.83011	11.05311	87.19921		11.17		0.00	0	
Total R2035 Future										0.00	0	111,97
R2035 On 03/02/2022 Bond Future	11.88	Put			17.95000	0.01795	6,560	13.43		0.00	0	1,80
R2035 On 03/02/2022 Bond Future	11.88	Call			8,625.36000	8.62536	9,223,290	13.43		0.00	0	
R2035 On 03/02/2022 Bond Future	11.73	Put			31.33000	0.03133	12,740	13.29		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.73	Call			7,794.34000	7.79434	8,385,070	13.29		0.00	0	
R2035 On 03/02/2022 Bond Future	11.39	Put			103.15000	0.10315	49,910	12.89		0.00	0	60
R2035 On 03/02/2022 Bond Future	11.33	Call			5,572.79000	5.57279	6,118,030	12.78		0.00	0	
R2035 On 03/02/2022 Bond Future	11.28	Put			148.14000	0.14814	73,690	12.69		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.28	Call			5,298.81000	5.29881	5,833,680	12.69		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Put			168.04000	0.16804	84,750	12.62		0.00	0	
R2035 On 03/02/2022 Bond Future	11.24	Call			5,080.61000	5.08061	5,606,640	12.62		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Call			5,026.02000	5.02602	5,549,970	12.60		0.00	0	
R2035 On 03/02/2022 Bond Future	11.22	Put			178.33000	0.17833	90,860	12.58		0.00	0	
R2035 On 03/02/2022 Bond Future	11.22	Call			4,971.49000	4.97149	5,493,340	12.58		0.00	0	
R2035 On 03/02/2022 Bond Future	11.11	Put			246.01000	0.24601	132,480	12.38		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.11	Call			4,377.96000	4.37796	4,873,750	12.38		0.00	0	
R2035 On 03/02/2022 Bond Future	11.33	Put			125.87000	0.12587	61,790	12.78		0.00	0	50
R2035 On 03/02/2022 Bond Future	11.05	Call			4,060.25000	4.06025	4,539,480	12.27		0.00	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
R2035 On 03/02/2022 Bond Future	11.03	Put			309.19000	0.30919	173,190	12.24		0.00	0	28
R2035 On 03/02/2022 Bond Future	11.03	Call			3,955.54000	3.95554	4,428,860	12.24		0.00	0	
R2035 On 03/02/2022 Bond Future	10.65	Put			850.79000	0.85079	570,260	11.58		0.00	0	68
R2035 On 03/02/2022 Bond Future	10.65	Call			2,134.86000	2.13486	2,463,650	11.58		0.00	0	
R2035 On 03/02/2022 Bond Future	11.23	Put			173.12000	0.17312	87,750	12.60		0.00	0	
R2035 On 03/02/2022 Bond Future	10.61	Call			1,968.65000	1.96865	2,280,700	11.53		0.00	0	
R2035 On 03/02/2022 Bond Future	10.35	Put			1,708.00000	1.70800	1,292,080	11.18		0.00	0	
R2035 On 03/02/2022 Bond Future	10.35	Call			1,060.16000	1.06016	1,253,560	11.18		0.00	0	1,60
R2035 On 03/02/2022 Bond Future	10.34	Put			1,744.90000	1.74490	1,324,340	11.17		0.00	0	50
R2035 On 03/02/2022 Bond Future	10.34	Call			1,031.62000	1.03162	1,220,380	11.17		0.00	0	
R2035 On 03/02/2022 Bond Future	11.05	Put			292.12000	0.29212	162,030	12.27		0.00	0	1,60
R2035 On 03/02/2022 Bond Future	10.26	Call			820.03000	0.82003	973,080	11.06		0.00	0	20
R2035 On 03/02/2022 Bond Future	10.24	Put			2,143.47000	2.14347	1,677,960	11.03		0.00	0	
R2035 On 03/02/2022 Bond Future	10.24	Call			772.00000	0.77200	915,810	11.03		0.00	0	50
R2035 On 03/02/2022 Bond Future	10.10	Put			2,791.69000	2.79169	2,264,550	10.77		0.00	0	
R2035 On 03/02/2022 Bond Future	10.10	Call			487.11000	0.48711	569,290	10.77		0.00	0	28
R2035 On 03/02/2022 Bond Future	10.61	Put			938.70000	0.93870	641,430	11.53		0.00	0	20
R2035 On 03/02/2022 Bond Future	11.39	Call			5,903.56000	5.90356	6,459,640	12.89		0.00	0	
R2035 On 03/02/2022 Bond Future	9.92	Put			3,763.32000	3.76332	3,190,000	10.51		0.00	0	
R2035 On 03/02/2022 Bond Future	9.92	Call			238.74000	0.23874	274,740	10.51		0.00	0	20
R2035 On 03/02/2022 Bond Future	9.70	Put			5,127.24000	5.12724	4,531,770	10.32		0.00	0	
R2035 On 03/02/2022 Bond Future	9.70	Call			79.89000	0.07989	93,740	10.32		0.00	0	68
R2035 On 03/02/2022 Bond Future	10.26	Put			2,059.32000	2.05932	1,603,050	11.06		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Call			6,652.22000	6.65222	7,069,680	12.87		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			745.03000	0.74503	546,510	12.87		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			6,699.69000	6.69969	7,119,280	12.89		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			735.57000	0.73557	539,180	12.89		0.00	0	
R2035 On 05/05/2022 Bond Future	10.72	Call			2,754.60000	2.75460	2,982,870	11.47		0.00	0	1,20
R2035 On 05/05/2022 Bond Future	10.72	Put			2,276.84000	2.27684	1,889,130	11.47		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			6,747.22000	6.74722	7,168,910	12.91		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			726.23000	0.72623	531,940	12.91		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Call			11,571.33000	11.57133	12,128,510	14.49		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Put			193.55000	0.19355	134,750	14.49		0.00	0	1,20
R2035 On 05/05/2022 Bond Future	10.82	Call			3,117.07000	3.11707	3,365,430	11.58		0.00	0	
R2035 On 05/05/2022 Bond Future	10.82	Put			2,017.78000	2.01778	1,650,160	11.58		0.00	0	1,20
R2035 On 04/08/2022 Bond Future	9.53	Put			9,071.86000	9.07186	8,482,360	9.82		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Put			7,268.81000	7.26881	6,710,360	9.95		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			2,221.60000	2.22160	2,411,990	10.80		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.53	Put			4,199.06000	4.19906	3,765,920	10.80		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Call			2,524.85000	2.52485	2,736,610	10.89		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2035 On 04/08/2022 Bond Future	10.64	Put			3,811.30000	3.81130	3,399,530	10.89		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.53	Call			445.12000	0.44512	479,150	9.82		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.72	Put			3,547.49000	3.54749	3,151,490	10.96		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			2,788.55000	2.78855	3,018,060	10.97		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			3,515.31000	3.51531	3,121,290	10.97		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			2,818.75000	2.81875	3,050,240	10.98		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			3,483.64000	3.48364	3,091,600	10.98		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			776.37000	0.77637	841,450	9.95		0.00	0	10
R2035 On 04/08/2022 Bond Future	11.13	Call			4,128.08000	4.12808	4,438,880	11.38		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			2,427.84000	2.42784	2,115,110	11.38		0.00	0	10
R2035 On 04/08/2022 Bond Future	12.18	Call			8,568.30000	8.56830	9,039,050	12.95		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			940.26000	0.94026	787,480	12.95		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.72	Call			2,758.79000	2.75879	2,986,320	10.96		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			3,909.85000	3.90985	4,168,060	11.27		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			3,454.40000	3.45440	3,081,710	11.27		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			3,941.87000	3.94187	4,201,770	11.28		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			3,427.44000	3.42744	3,056,440	11.28		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			3,974.01000	3.97401	4,235,610	11.29		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Put			3,400.65000	3.40065	3,031,350	11.29		0.00	0	
Total R2035 Option										0.00	0	15,48
Total For R2035										0.00	0	127,48
R2037 On 03/02/2022 Bond Future			10.57712	84.73958	10.67570	84.09536		12.60		508,437.48	6	119,37
R2037 On 05/05/2022 Bond Future			10.76666	85.73806	10.86906	85.08670		12.16		0.00	0	11,88
R2037 On 04/08/2022 Bond Future			10.96751	82.47661	11.07415	81.81735		12.25		0.00	0	
R2037 On 03/11/2022 Bond Future			11.15728	83.54602	11.26807	82.87885		11.86		0.00	0	
Total R2037 Future										508,437.48	6	131,17
R2037 On 03/02/2022 Bond Future	11.47	Put			166.08000	0.16608	80,840	13.94		0.00	0	
R2037 On 03/02/2022 Bond Future	11.47	Call			5,100.27000	5.10027	5,659,250	13.94		0.00	0	
R2037 On 03/02/2022 Bond Future	11.46	Put			171.06000	0.17106	83,730	13.92		0.00	0	
R2037 On 03/02/2022 Bond Future	11.46	Call			5,045.86000	5.04586	5,602,750	13.92		0.00	0	
R2037 On 03/02/2022 Bond Future	11.45	Put			176.17000	0.17617	86,680	13.90		0.00	0	
R2037 On 03/02/2022 Bond Future	11.45	Call			4,991.51000	4.99151	5,546,240	13.90		0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Call			6,582.86000	6.58286	7,080,660	14.02		0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Put			765.60000	0.76560	612,040	14.02		0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Call			6,488.64000	6.48864	6,983,590	13.99		0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Put			784.96000	0.78496	628,550	13.99		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Call			6,535.72000	6.53572	7,032,100	14.00		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Put			775.22000	0.77522	620,240	14.00		0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Put			7,153.73000	7.15373	6,571,730	11.08		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2037 On 04/08/2022 Bond Future	10.89	Call			2,606.19000	2.60619	2,844,720	12.14		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Put			3,749.58000	3.74958	3,328,850	12.14		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			2,635.35000	2.63535	2,875,970	12.15		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Put			3,716.04000	3.71604	3,297,400	12.15		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			3,682.49000	3.68249	3,266,200	12.16		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Call			3,617.71000	3.61771	3,926,460	12.47		0.00	0	1,00
R2037 On 04/08/2022 Bond Future	11.21	Put			2,789.12000	2.78912	2,438,610	12.47		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Call			4,379.58000	4.37958	4,730,780	12.75		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Put			2,294.49000	2.29449	1,986,430	12.75		0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Call			828.18000	0.82818	905,440	11.08		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Call			6,547.85000	6.54785	6,990,470	13.63		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Put			1,418.24000	1.41824	1,201,600	13.63		0.00	0	1,00
R2037 On 04/08/2022 Bond Future	10.91	Call			2,664.42000	2.66442	2,907,390	12.16		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			3,850.31000	3.85031	4,129,690	11.92		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			3,540.38000	3.54038	3,152,590	11.92		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Call			3,786.97000	3.78697	4,062,780	11.90		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			3,596.19000	3.59619	3,204,830	11.90		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			3,818.43000	3.81843	4,096,020	11.91		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			3,568.04000	3.56804	3,178,460	11.91		0.00	0	
Total R2037 Option										0.00	0	2,20
Total For R2037										508,437.48	6	133,42
R2040 On 03/02/2022 Bond Future			10.68487	86.85227	10.77831	86.19423		13.18		173,704.54	2	90,00
R2040 On 05/05/2022 Bond Future			10.86819	87.87567	10.96523	87.21041		12.71		0.00	0	8,50
R2040 On 04/08/2022 Bond Future			11.06214	84.38835	11.16319	83.71504		12.82		0.00	0	
R2040 On 03/11/2022 Bond Future			11.24491	85.48299	11.34988	84.80154		12.40		0.00	0	
Total R2040 Future										173,704.54	2	98,57
R2040 On 03/02/2022 Bond Future	11.59	Put			157.05000	0.15705	88,990	14.84		0.00	0	
R2040 On 03/02/2022 Bond Future	11.59	Call			5,556.37000	5.55637	6,146,350	14.84		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Put			161.79000	0.16179	92,100	14.82		0.00	0	
R2040 On 03/02/2022 Bond Future	11.58	Call			5,497.90000	5.49790	6,086,250	14.82		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Put			166.71000	0.16671	95,300	14.80		0.00	0	
R2040 On 03/02/2022 Bond Future	11.57	Call			5,439.53000	5.43953	6,026,160	14.80		0.00	0	
R2040 On 03/02/2022 Bond Future	10.60	Put			2,146.17000	2.14617	1,697,110	12.95		0.00	0	
R2040 On 03/02/2022 Bond Future	10.60	Call			883.58000	0.88358	1,092,560	12.95		0.00	0	2,00
R2040 On 05/05/2022 Bond Future	9.82	Call			245.76000	0.24576	266,220	11.04		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	9.82	Put			8,646.07000	8.64607	8,001,270	11.04		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Call			1,424.12000	1.42412	1,596,160	12.07		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	10.57	Put			4,185.51000	4.18551	3,692,290	12.07		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Call			6,829.59000	6.82959	7,329,610	14.30		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 05/05/2022 Bond Future	11.90	Put			818.63000	0.81863	653,390	14.30		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			6,880.15000	6.88015	7,381,680	14.32		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			808.58000	0.80858	644,850	14.32		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Call			6,930.77000	6.93077	7,433,910	14.34		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Put			798.67000	0.79867	636,550	14.34		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Call			12,662.95000	12.66295	13,270,830	16.25		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Put			197.57000	0.19757	140,190	16.25		0.00	0	1,20
R2040 On 04/08/2022 Bond Future	11.05	Put			3,794.38000	3.79438	3,305,440	12.60		0.00	0	
R2040 On 04/08/2022 Bond Future	9.70	Call			361.32000	0.36132	376,950	11.40		0.00	0	40
R2040 On 04/08/2022 Bond Future	9.70	Put			10,999.28000	10.99928	10,341,600	11.40		0.00	0	40
R2040 On 04/08/2022 Bond Future	10.70	Call			2,011.00000	2.01100	2,099,430	12.14		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Put			5,168.37000	5.16837	4,583,490	12.14		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Put			1,305.68000	1.30568	1,018,620	14.33		0.00	0	40
R2040 On 04/08/2022 Bond Future	11.03	Call			2,974.56000	2.97456	3,154,610	12.58		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			3,863.81000	3.86381	3,370,550	12.58		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Call			3,007.00000	3.00700	3,189,200	12.59		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			3,828.97000	3.82897	3,337,860	12.59		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			3,039.60000	3.03960	3,223,970	12.60		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Call			7,982.36000	7.98236	8,368,610	14.33		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Call			4,175.39000	4.17539	4,452,800	12.54		0.00	0	
R2040 On 03/11/2022 Bond Future	11.41	Put			3,789.04000	3.78904	3,385,000	12.54		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			4,107.08000	4.10708	4,380,820	12.52		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			3,848.94000	3.84894	3,441,230	12.52		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			4,141.18000	4.14118	4,416,750	12.53		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Put			3,818.90000	3.81890	3,413,020	12.53		0.00	0	
Total R2040 Option										0.00	0	6,90
Total For R2040										173,704.54	2	105,50
R2044 On 03/02/2022 Bond Future			10.71628	83.69020	10.81468	82.98304		13.81		0.00	0	59,70
R2044 On 05/05/2022 Bond Future			10.88991	84.67640	10.99210	83.96132		13.32		0.00	0	5,70
R2044 On 04/08/2022 Bond Future			11.07326	81.27707	11.17964	80.55343		13.44		0.00	0	
R2044 On 03/11/2022 Bond Future			11.24561	82.33147	11.35609	81.59903		13.00		0.00	0	
Total R2044 Future										0.00	0	65,40
R2044 On 03/02/2022 Bond Future	11.61	Put			170.51000	0.17051	92,940	15.60		0.00	0	
R2044 On 03/02/2022 Bond Future	11.61	Call			5,537.02000	5.53702	6,166,610	15.60		0.00	0	
R2044 On 03/02/2022 Bond Future	11.60	Put			175.60000	0.17560	96,140	15.58		0.00	0	
R2044 On 03/02/2022 Bond Future	11.60	Call			5,478.30000	5.47830	6,106,000	15.58		0.00	0	
R2044 On 03/02/2022 Bond Future	11.59	Put			180.80000	0.18080	99,480	15.56		0.00	0	
R2044 On 03/02/2022 Bond Future	11.59	Call			5,419.60000	5.41960	6,045,440	15.56		0.00	0	
R2044 On 05/05/2022 Bond Future	11.93	Call			6,932.67000	6.93267	7,471,680	15.06		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 Intere
R2044 On 05/05/2022 Bond Future	11.93	Put			827.21000	0.82721	651,140	15.06		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Call			6,831.06000	6.83106	7,366,820	15.02		0.00	0	
R2044 On 05/05/2022 Bond Future	11.91	Put			847.67000	0.84767	668,350	15.02		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Call			6,881.91000	6.88191	7,419,180	15.04		0.00	0	
R2044 On 05/05/2022 Bond Future	11.92	Put			837.44000	0.83744	659,630	15.04		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Put			3,757.50000	3.75750	3,247,030	13.26		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Call			3,182.07000	3.18207	3,397,620	13.27		0.00	0	
R2044 On 04/08/2022 Bond Future	11.10	Put			3,722.80000	3.72280	3,214,710	13.27		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Call			3,114.74000	3.11474	3,325,550	13.25		0.00	0	
R2044 On 04/08/2022 Bond Future	11.08	Put			3,792.21000	3.79221	3,279,380	13.25		0.00	0	
R2044 On 04/08/2022 Bond Future	11.09	Call			3,148.45000	3.14845	3,361,620	13.26		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			4,160.43000	4.16043	4,461,890	13.14		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			3,872.42000	3.87242	3,441,440	13.14		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			4,195.00000	4.19500	4,498,450	13.15		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			3,841.64000	3.84164	3,412,650	13.15		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			4,125.98000	4.12598	4,425,450	13.13		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			3,903.41000	3.90341	3,470,440	13.13		0.00	0	
Total R2044 Option										0.00	0	
Total For R2044										0.00	0	65,44
R2048 On 03/02/2022 Bond Future			10.67526	87.04579	10.76350	86.39158		13.53		0.00	0	192,24
R2048 On 05/05/2022 Bond Future			10.83845	83.65633	10.93007	82.99477		13.75		0.00	0	2,00
R2048 On 04/08/2022 Bond Future			11.00865	84.62380	11.10395	83.95435		13.16		0.00	0	
R2048 On 03/11/2022 Bond Future			11.17778	81.30473	11.27685	80.62711		13.41		0.00	0	
Total R2048 Future										0.00	0	194,28
R2048 On 03/02/2022 Bond Future	10.20	Put			4,533.67000	4.53367	3,921,630	12.49		0.00	0	
R2048 On 03/02/2022 Bond Future	10.30	Call			309.14000	0.30914	379,850	12.66		0.00	0	1,30
R2048 On 03/02/2022 Bond Future	10.30	Put			3,848.74000	3.84874	3,265,240	12.66		0.00	0	
R2048 On 03/02/2022 Bond Future	10.40	Call			469.68000	0.46968	579,360	12.90		0.00	0	10
R2048 On 03/02/2022 Bond Future	10.40	Put			3,223.64000	3.22364	2,679,110	12.90		0.00	0	
R2048 On 03/02/2022 Bond Future	11.00	Call			2,520.01000	2.52001	2,934,110	13.94		0.00	0	1,40
R2048 On 03/02/2022 Bond Future	11.49	Call			5,267.06000	5.26706	5,833,090	15.02		0.00	0	
R2048 On 03/02/2022 Bond Future	10.50	Put			2,661.35000	2.66135	2,164,080	13.13		0.00	0	
R2048 On 03/02/2022 Bond Future	10.70	Call			1,256.83000	1.25683	1,517,970	13.45		0.00	0	
R2048 On 03/02/2022 Bond Future	10.70	Put			1,726.71000	1.72671	1,333,640	13.45		0.00	0	
R2048 On 03/02/2022 Bond Future	10.90	Call			2,051.52000	2.05152	2,417,500	13.78		0.00	0	90
R2048 On 03/02/2022 Bond Future	10.90	Put			1,057.03000	1.05703	768,800	13.78		0.00	0	
R2048 On 03/02/2022 Bond Future	9.80	Call			20.09000	0.02009	21,160	12.05		0.00	0	
R2048 On 03/02/2022 Bond Future	11.00	Put			810.17000	0.81017	570,060	13.94		0.00	0	
R2048 On 03/02/2022 Bond Future	11.47	Call			5,147.45000	5.14745	5,709,470	14.98		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2048	On	03/02/2022	Bond Future	11.47	Put			218.37000	0.21837	126,180	14.98		0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Call			5,207.22000	5.20722	5,771,250	15.00		0.00	0	
R2048	On	03/02/2022	Bond Future	11.48	Put			212.11000	0.21211	121,930	15.00		0.00	0	
R2048	On	03/02/2022	Bond Future	10.50	Call			680.73000	0.68073	837,670	13.13		0.00	0	
R2048	On	03/02/2022	Bond Future	11.49	Put			206.03000	0.20603	117,850	15.02		0.00	0	
R2048	On	03/02/2022	Bond Future	10.20	Call			195.88000	0.19588	238,050	12.49		0.00	0	90
R2048	On	03/02/2022	Bond Future	10.00	Put			6,042.68000	6.04268	5,399,550	12.27		0.00	0	
R2048	On	03/02/2022	Bond Future	10.00	Call			69.85000	0.06985	80,930	12.27		0.00	0	
R2048	On	03/02/2022	Bond Future	9.80	Put			7,681.26000	7.68126	7,028,120	12.05		0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Call			6,864.82000	6.86482	7,267,680	15.27		0.00	0	
R2048	On	05/05/2022	Bond Future	11.81	Put			959.31000	0.95931	700,610	15.27		0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Call			6,762.62000	6.76262	7,160,770	15.22		0.00	0	
R2048	On	05/05/2022	Bond Future	11.79	Put			982.85000	0.98285	719,440	15.22		0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Call			6,813.69000	6.81369	7,214,260	15.25		0.00	0	
R2048	On	05/05/2022	Bond Future	11.80	Put			971.01000	0.97101	710,020	15.25		0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put			3,906.46000	3.90646	3,482,590	13.15		0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Call			3,138.95000	3.13895	3,386,990	13.16		0.00	0	
R2048	On	04/08/2022	Bond Future	11.00	Put			3,869.65000	3.86965	3,448,240	13.16		0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Call			3,070.67000	3.07067	3,314,050	13.14		0.00	0	
R2048	On	04/08/2022	Bond Future	10.98	Put			3,943.29000	3.94329	3,517,220	13.14		0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Call			3,104.85000	3.10485	3,350,430	13.15		0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call			4,184.75000	4.18475	4,448,890	13.47		0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put			3,960.25000	3.96025	3,546,770	13.47		0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call			4,220.12000	4.22012	4,486,140	13.48		0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put			3,928.12000	3.92812	3,516,520	13.48		0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call			4,149.21000	4.14921	4,411,470	13.46		0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put			3,992.31000	3.99231	3,576,950	13.46		0.00	0	
Total R2048 Option													0.00	0	4,60
Total For R2048													0.00	0	198,86
R209	On	03/02/2022	Bond Future			10.32608	72.26608	10.41929	71.73488		12.69		0.00	0	20,25
R209	On	05/05/2022	Bond Future			10.49746	69.97621	10.59402	69.43911		12.81		0.00	0	5,35
R209	On	04/08/2022	Bond Future			10.67385	70.78660	10.77399	70.24298		12.30		0.00	0	
R209	On	03/11/2022	Bond Future			10.84934	68.56136	10.95316	68.01121		12.46		0.00	0	
Total R209 Future													0.00	0	25,65
R209	On	03/02/2022	Bond Future	11.04	Put			227.28000	0.22728	122,760	13.67		0.00	0	
R209	On	03/02/2022	Bond Future	11.04	Call			3,623.43000	3.62343	4,050,110	13.67		0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Put			234.02000	0.23402	127,080	13.65		0.00	0	
R209	On	03/02/2022	Bond Future	11.03	Call			3,577.34000	3.57734	4,001,600	13.65		0.00	0	
R209	On	03/02/2022	Bond Future	11.02	Put			240.94000	0.24094	131,500	13.63		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R209	On	03/02/2022	Bond Future	11.02	Call		3,531.38000	3.53138	3,953,140	13.63		0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Call		5,162.80000	5.16280	5,558,560	14.46		0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put		749.51000	0.74951	608,170	14.46		0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call		7,550.69000	7.55069	8,007,630	15.48		0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put		356.60000	0.35660	276,440	15.48		0.00	0	12,00
R209	On	05/05/2022	Bond Future	9.75	Call		440.34000	0.44034	497,250	11.58		0.00	0	8,50
R209	On	05/05/2022	Bond Future	9.75	Put		5,341.01000	5.34101	4,860,820	11.58		0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Call		2,619.85000	2.61985	2,891,560	13.13		0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put		1,764.54000	1.76454	1,499,150	13.13		0.00	0	12,00
R209	On	05/05/2022	Bond Future	11.44	Call		5,203.61000	5.20361	5,600,790	14.48		0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put		740.00000	0.74000	600,080	14.48		0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Call		5,244.60000	5.24460	5,643,180	14.50		0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put		730.72000	0.73072	592,200	14.50		0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put		3,260.69000	3.26069	2,907,930	12.12		0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call		2,227.39000	2.22739	2,420,010	12.13		0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put		3,230.90000	3.23090	2,879,900	12.13		0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call		2,176.86000	2.17686	2,365,750	12.11		0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put		3,290.70000	3.29070	2,935,970	12.11		0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call		2,202.05000	2.20205	2,392,910	12.12		0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call		3,404.12000	3.40412	3,579,060	12.48		0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put		3,053.23000	3.05323	2,678,020	12.48		0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		3,433.21000	3.43321	3,608,470	12.49		0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		3,030.04000	3.03004	2,655,150	12.49		0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Call		3,375.38000	3.37538	3,549,530	12.47		0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put		3,076.82000	3.07682	2,700,820	12.47		0.00	0	
Total R209 Option												0.00	0	32,60
Total For R209												0.00	0	58,31
R210	On	03/02/2022	Bond Future			214.53437	214.53437	214.40475	214.40475		9.85	0.00	0	1,40
R210	On	05/05/2022	Bond Future			214.25333	214.25333	214.12319	214.12319		9.97	0.00	0	10
R210	On	04/08/2022	Bond Future			216.90918	216.90918	216.77774	216.77774		9.54	0.00	0	
R210	On	03/11/2022	Bond Future			216.72432	216.72432	216.59152	216.59152		9.65	0.00	0	
Total R210 Future												0.00	0	1,50
Total For R210												0.00	0	1,50
R213	On	03/02/2022	Bond Future			9.68732	87.14289	9.78111	86.64674		9.85	0.00	0	22,60
R213	On	05/05/2022	Bond Future			9.88209	84.63745	9.97983	84.13589		9.97	0.00	0	
R213	On	04/08/2022	Bond Future			10.08826	85.62031	10.19036	85.11263		9.54	0.00	0	
R213	On	03/11/2022	Bond Future			10.29767	83.19299	10.40432	82.67930		9.65	0.00	0	
Total R213 Future												0.00	0	22,60
R213	On	03/02/2022	Bond Future	10.67	Put		82.52000	0.08252	46,770	11.12		0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	03/02/2022	Bond Future	10.67	Call		4,602.16000	4.60216	5,062,560	11.12	0.00	0		
R213	On	03/02/2022	Bond Future	10.60	Put		104.02000	0.10402	60,310	11.01	0.00	0	43	
R213	On	03/02/2022	Bond Future	10.60	Call		4,279.40000	4.27940	4,731,840	11.01	0.00	0		
R213	On	03/02/2022	Bond Future	10.25	Put		309.79000	0.30979	201,070	10.48	0.00	0	10	
R213	On	03/02/2022	Bond Future	10.00	Call		1,766.43000	1.76643	2,077,560	10.11	0.00	0		
R213	On	03/02/2022	Bond Future	9.96	Call		1,629.44000	1.62944	1,925,960	10.07	0.00	0		
R213	On	03/02/2022	Bond Future	10.17	Put		390.65000	0.39065	260,240	10.36	0.00	0	23	
R213	On	03/02/2022	Bond Future	10.17	Call		2,408.05000	2.40805	2,773,790	10.36	0.00	0		
R213	On	03/02/2022	Bond Future	10.15	Put		413.44000	0.41344	277,200	10.33	0.00	0	20	
R213	On	03/02/2022	Bond Future	10.15	Call		2,328.63000	2.32863	2,688,540	10.33	0.00	0		
R213	On	03/02/2022	Bond Future	10.00	Put		623.10000	0.62310	438,080	10.11	0.00	0	43	
R213	On	03/02/2022	Bond Future	9.22	Call		156.56000	0.15656	201,980	9.24	0.00	0	43	
R213	On	03/02/2022	Bond Future	9.98	Put		657.53000	0.65753	465,320	10.09	0.00	0		
R213	On	03/02/2022	Bond Future	9.98	Call		1,697.23000	1.69723	2,001,170	10.09	0.00	0		
R213	On	03/02/2022	Bond Future	9.97	Put		675.34000	0.67534	479,390	10.08	0.00	0		
R213	On	03/02/2022	Bond Future	9.97	Call		1,663.17000	1.66317	1,963,370	10.08	0.00	0		
R213	On	03/02/2022	Bond Future	9.96	Put		693.53000	0.69353	493,900	10.07	0.00	0		
R213	On	03/02/2022	Bond Future	8.63	Call		5.03000	0.00503	6,830	8.92	0.00	0	20	
R213	On	03/02/2022	Bond Future	9.76	Put		1,140.49000	1.14049	862,710	9.86	0.00	0	10	
R213	On	03/02/2022	Bond Future	9.76	Call		1,029.14000	1.02914	1,247,510	9.86	0.00	0		
R213	On	03/02/2022	Bond Future	9.58	Put		1,689.23000	1.68923	1,341,820	9.68	0.00	0	20	
R213	On	03/02/2022	Bond Future	9.58	Call		620.69000	0.62069	769,430	9.68	0.00	0		
R213	On	03/02/2022	Bond Future	9.22	Put		3,182.09000	3.18209	2,731,360	9.24	0.00	0		
R213	On	03/02/2022	Bond Future	10.25	Call		2,734.37000	2.73437	3,121,800	10.48	0.00	0		
R213	On	03/02/2022	Bond Future	9.15	Put		3,525.88000	3.52588	3,063,810	9.19	0.00	0		
R213	On	03/02/2022	Bond Future	9.15	Call		113.10000	0.11310	147,180	9.19	0.00	0	23	
R213	On	03/02/2022	Bond Future	8.80	Put		5,398.04000	5.39804	4,907,450	8.95	0.00	0		
R213	On	03/02/2022	Bond Future	8.80	Call		15.42000	0.01542	20,980	8.95	0.00	0	10	
R213	On	03/02/2022	Bond Future	8.63	Put		6,365.00000	6.36500	5,870,650	8.92	0.00	0		
R213	On	05/05/2022	Bond Future	10.65	Call		4,237.06000	4.23706	4,530,290	10.72	0.00	0		
R213	On	05/05/2022	Bond Future	10.65	Put		900.61000	0.90061	692,280	10.72	0.00	0		
R213	On	05/05/2022	Bond Future	10.63	Call		4,162.92000	4.16292	4,452,460	10.69	0.00	0		
R213	On	05/05/2022	Bond Future	10.63	Put		923.50000	0.92350	711,480	10.69	0.00	0		
R213	On	05/05/2022	Bond Future	10.64	Call		4,199.87000	4.19987	4,491,260	10.70	0.00	0		
R213	On	05/05/2022	Bond Future	10.64	Put		911.91000	0.91191	701,740	10.70	0.00	0		
R213	On	04/08/2022	Bond Future	9.89	Put		3,377.51000	3.37751	2,983,530	9.28	0.00	0		
R213	On	04/08/2022	Bond Future	9.90	Call		1,894.24000	1.89424	2,009,690	9.29	0.00	0		
R213	On	04/08/2022	Bond Future	9.90	Put		3,348.61000	3.34861	2,956,380	9.29	0.00	0		
R213	On	04/08/2022	Bond Future	9.88	Call		1,850.83000	1.85083	1,962,780	9.27	0.00	0		
R213	On	04/08/2022	Bond Future	9.88	Put		3,406.59000	3.40659	3,010,860	9.27	0.00	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
R213	On	04/08/2022	Bond Future	9.89	Call		1,872.46000	1.87246	1,986,160	9.28		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		2,980.77000	2.98077	3,136,350	9.58		0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		3,049.51000	3.04951	2,691,400	9.58		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		3,005.60000	3.00560	3,162,560	9.59		0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		3,026.33000	3.02633	2,669,600	9.59		0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		2,955.74000	2.95574	3,110,250	9.58		0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		3,072.52000	3.07252	2,713,340	9.58		0.00	0	
Total R213 Option												0.00	0	2,85
Total For R213												0.00	0	25,51
R214	On	03/02/2022	Bond Future			10.67064	69.18878	10.76895	68.61295	13.68		0.00	0	17,60
R214	On	05/05/2022	Bond Future			10.83498	66.72412	10.93679	66.14190	13.86		0.00	0	4
R214	On	04/08/2022	Bond Future			11.00609	67.49580	11.11172	66.90657	13.29		0.00	0	
R214	On	03/11/2022	Bond Future			11.17621	65.09018	11.28573	64.49376	13.54		0.00	0	
Total R214 Future												0.00	0	18,04
R214	On	03/02/2022	Bond Future	11.41	Put		212.90000	0.21290	126,110	15.01		0.00	0	
R214	On	03/02/2022	Bond Future	11.41	Call		3,782.31000	3.78231	4,271,350	15.01		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Put		219.16000	0.21916	130,380	14.99		0.00	0	
R214	On	03/02/2022	Bond Future	11.40	Call		3,735.26000	3.73526	4,222,310	14.99		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Put		225.63000	0.22563	134,780	14.97		0.00	0	
R214	On	03/02/2022	Bond Future	11.39	Call		3,688.35000	3.68835	4,173,330	14.97		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		5,208.33000	5.20833	5,568,870	15.26		0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		836.13000	0.83613	614,450	15.26		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Call		5,126.87000	5.12687	5,483,570	15.22		0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		856.54000	0.85654	631,020	15.22		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		5,167.57000	5.16757	5,526,150	15.24		0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		846.27000	0.84627	622,630	15.24		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		3,191.89000	3.19189	2,824,200	13.27		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		2,482.83000	2.48283	2,706,280	13.28		0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		3,162.56000	3.16256	2,796,780	13.28		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		2,429.16000	2.42916	2,648,800	13.26		0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		3,221.65000	3.22165	2,852,060	13.26		0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		2,455.82000	2.45582	2,677,360	13.27		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call		3,465.64000	3.46564	3,714,830	13.64		0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put		3,119.68000	3.11968	2,772,450	13.64		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call		3,494.36000	3.49436	3,745,180	13.65		0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put		3,094.83000	3.09483	2,749,230	13.65		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		3,437.02000	3.43702	3,684,580	13.63		0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put		3,144.69000	3.14469	2,795,830	13.63		0.00	0	
Total R214 Option												0.00	0	

Contract 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 R214										0.00	0	18,04
Total for Bond										15,628,810.42	68	1,195,65
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	

Contract 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 I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
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	

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 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	

Contract 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 R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/02/2022 GOVI			815.21000	815.21000	810.68100	810.68100				0.00	0	98
GOVI On 05/05/2022 GOVI			824.81000	824.81000	820.23200	820.23200				0.00	0	
GOVI On 04/08/2022 GOVI			834.72700	834.72700	830.09400	830.09400				0.00	0	
GOVI On 03/11/2022 GOVI			845.15100	845.15100	840.46200	840.46200				0.00	0	
Total GOVI Future										0.00	0	98
GOVI On 03/02/2022 GOVI	792.74	Call			179,410.00000	17.94100	224,700,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.74	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Call			179,310.00000	17.93100	224,600,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.75	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Call			179,210.00000	17.92100	224,500,000			0.00	0	
GOVI On 03/02/2022 GOVI	792.76	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			319,820.00000	31.98200	365,600,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Call			320,020.00000	32.00200	365,800,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.23	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Call			319,920.00000	31.99200	365,700,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.27	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			108,140.00000	10.81400	154,470,000			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			108,340.00000	10.83400	154,670,000			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			108,240.00000	10.82400	154,570,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			200,420.00000	20.04200	247,310,000			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			200,320.00000	20.03200	247,210,000			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			200,520.00000	20.05200	247,410,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			0.00000	0.00000	0,000			0.00	0	
Total GOVI Option										0.00	0	
Total For GOVI										0.00	0	98
Total for GOVI										0.00	0	98
AL37 On 03/02/2022 Index Future			810.71700	810.71700	808.60900	808.60900				0.00	0	
AL37 On 05/05/2022 Index Future			820.26400	820.26400	818.13600	818.13600				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL37	On	04/08/2022	Index Future			830.12600	830.12600	827.97300	827.97300			0.00	0	
AL37	On	03/11/2022	Index Future			840.49200	840.49200	838.31400	838.31400			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/02/2022	Index Future			931.39100	931.39100	926.24000	926.24000			0.00	0	
AL7T	On	05/05/2022	Index Future			942.36000	942.36000	937.15300	937.15300			0.00	0	
AL7T	On	04/08/2022	Index Future			953.69000	953.69000	948.42100	948.42100			0.00	0	
AL7T	On	03/11/2022	Index Future			965.59900	965.59900	960.26600	960.26600			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/02/2022	Index Future			826.10500	826.10500	821.46100	821.46100			0.00	0	19
ALBI	On	05/05/2022	Index Future			835.83300	835.83300	831.13900	831.13900			0.00	0	2
ALBI	On	04/08/2022	Index Future			845.88200	845.88200	841.13300	841.13300			0.00	0	
ALBI	On	03/11/2022	Index Future			856.44500	856.44500	851.63800	851.63800			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	03/02/2022	Index Future			311.35000	311.35000	310.81600	310.81600			0.00	0	48
IGOV	On	05/05/2022	Index Future			315.09400	315.09400	314.55500	314.55500			0.00	0	
IGOV	On	04/08/2022	Index Future			318.95800	318.95800	318.41300	318.41300			0.00	0	
IGOV	On	03/11/2022	Index Future			323.01600	323.01600	322.46400	322.46400			0.00	0	
Total IGOV Future												0.00	0	48
Total For IGOV												0.00	0	48
Total for Index												0.00	0	72
JIBAR F	On	19/01/2022	Jibar Future			3.91500	96.08500	3.92500	96.07500			0.00	0	
JIBAR F	On	16/02/2022	Jibar Future			4.19000	95.81000	4.17000	95.83000			0.00	0	
JIBAR F	On	16/03/2022	Jibar Future			4.24500	95.75500	4.22500	95.77500			0.00	0	
JIBAR F	On	20/04/2022	Jibar Future			4.55000	95.45000	4.53000	95.47000			0.00	0	
JIBAR F	On	18/05/2022	Jibar Future			4.60000	95.40000	4.59000	95.41000			0.00	0	
JIBAR F	On	15/06/2022	Jibar Future			4.87500	95.12500	4.86500	95.13500			0.00	0	1
JIBAR F	On	21/09/2022	Jibar Future			5.25000	94.75000	5.26000	94.74000			0.00	0	
JIBAR F	On	21/12/2022	Jibar Future			5.76500	94.23500	5.73500	94.26500			0.00	0	6
JIBAR F	On	15/03/2023	Jibar Future			6.00000	94.00000	5.99000	94.01000			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			6.27000	93.73000	6.26000	93.74000			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			6.44000	93.56000	6.45500	93.54500			0.00	0	1
JIBAR F	On	20/12/2023	Jibar Future			6.60500	93.39500	6.60500	93.39500			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total for Derivatives :										15,628,810.42	68	1,197,61
ABCPI3 On 07/12/2023 Spot Bond			2.68000	314.78434	2.68000	314.73648				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.32841				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.88627				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	100.15547	9.65000	100.12954				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			10.97500	90.66079	10.97500	90.63419				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.57125				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.29258				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.87250				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.48353				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.21810				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.91005				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.21750				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	100.65324				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.76376				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.75146				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.06898				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.17806				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.11067				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.30854				0.00	0	840,000,00
Total ABFN32 SPOT										0.00	0	840,000,00
Total For ABFN32										0.00	0	840,000,00
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.85680				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.83712				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.42259				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.66243				0.00	0	
Total ABFN36 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 ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.13135				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.93791				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.53945				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.70325				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.58175				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.86963				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2022 Spot Bond					0.00000	101.07910				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.11046				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.13290				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.16233				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.52545				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.55047				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN48 On 30/03/2024 Spot Bond					0.00000	100.24329				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN49 On 30/03/2026 Spot Bond					0.00000	99.98055				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN50 On 30/03/2028 Spot Bond					0.00000	100.06963				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN51 On 30/03/2031 Spot Bond					0.00000	99.84536				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.65162				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.43694				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.50436				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.47741				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.21500	7.21500	7.21500	147.16372				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	30.67448	100.00000	30.60343				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.96500	2.96500	2.96500	154.86985				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN62 On 31/03/2028 Spot Bond			3.78000	3.78000	3.78000	204.39528				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.21100	4.21100	4.21100	235.01833				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.71000	6.71000	6.71000	103.81863				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.87500	7.87500	7.87500	111.00804				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.15000	102.96343	5.15000	102.94916				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.24000	105.17651	5.24000	105.16147				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.23000	112.02840	7.23000	112.00643				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.14000	113.02229	8.14000	112.99739				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.68000	109.45841	5.68000	109.44148				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.78000	106.73821	7.78000	106.71570				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	13.46220	100.00000	13.43208				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			2.00000	318.71030	2.00000	318.66773				0.00	0	
Total ABS12 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 ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.75500	177.25143	1.75500	177.22895				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.75000	10.75000	10.75000	100.21441				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.27055				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.26247				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.03046				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.26194				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.26194				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.26885				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.26885				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	177.41127				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	179.93237				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.24899				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.22058				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.77388				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.01321				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.87057				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.13570				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.72083				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.05523				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.92490				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.60810				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.10004				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.10688				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.14938				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.17500	101.92672	8.17500	101.90611				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.21333				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.42644				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.69271				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.95759				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.65974				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.40000	108.92860	6.40000	108.90996				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.61877				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.69484				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.74162				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.36630				0.00	0	
Total AHF5D1 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 AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.78444				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.13839				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.69475				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.74151				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.06817				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.80683				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.64796				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.71813				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.70059				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.76488				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.74267				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.16127				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.10309				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.48000	107.29714	7.48000	107.27549				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			7.90000	103.82819	7.90000	103.80597				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.78000	91.66719	11.78000	91.63821				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.81000	183.46840	5.81000	183.42507				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.56637				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.11707				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.11841				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.35667				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.26515				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.76215				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF16 On 07/08/2024 Spot Bond					0.00000	101.07298				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF17 On 21/01/2022 Spot Bond					0.00000	101.22938				0.00	0	
Total APF17 SPOT										0.00	0	
Total For APF17										0.00	0	
ASN02: On 07/12/2033 Spot Bond			4.56100	249.62672	4.56100	249.57610				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.06100	216.86938	5.06100	216.82250				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN13: On 31/01/2022 Spot Bond			2.73000	177.12857	2.73000	177.10137				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.77500	177.12291	2.77500	177.09549				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.65000	194.69707	4.65000	194.65712				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	100.28998				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	100.03077				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.62000	117.36188	4.62000	117.33805				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.22830				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.23163				0.00	0	
Total ASN203 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 ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	100.25179				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.95522				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.55346				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.28918				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.22633				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.75905				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.70885				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.69250				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.37221				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.11548				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.24655				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.49215				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			4.46500	4.46500	4.46500	106.91501				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			4.74400	4.74400	4.74400	102.38222				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.23385				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.26597				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.87758				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.56468				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			4.73000	115.75049	4.73000	115.72665				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	100.25056				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.22825				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	100.23532				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.24042				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35: On 20/06/2024 Spot Bond					0.00000	100.24042				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.56925				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.28703				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.23592				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.24444				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.21253				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.32255				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond					0.00000	100.32255				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.70708				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.23795				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	100.63626				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.28566				0.00	0	
Total ASN399 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 ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.23633				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.27685				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.45151				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.54324				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.19321				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.19907				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.27778				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.85869				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.79126				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.08584				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.09651				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 31/01/2022 Spot Bond			9.39500	9.39500	9.39500	103.97491				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	103.76495				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.89557				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	101.05557				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	100.22757				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	100.43756				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	127.88400				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	103.67073				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.22681				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond					0.00000	100.29866				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.29866				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN507 On 28/09/2025 Spot Bond					0.00000	100.22117				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN508 On 21/12/2026 Spot Bond			9.57000	98.15353	9.57000	98.12833				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN509 On 21/12/2026 Spot Bond			8.75000	98.07646	8.75000	98.05339				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.30000	96.66974	9.30000	96.64561				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			9.30000	96.66974	9.30000	96.64561				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN522 On 31/07/2022 Spot Bond			9.10000	103.89472	9.10000	103.86960				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.05000	104.72615	11.05000	104.69554				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			11.00000	104.70484	11.00000	104.67439				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	104.49176	10.50000	104.46270				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN538 On 31/01/2024 Spot Bond			10.50000	104.49176	10.50000	104.46270				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN540 On 02/04/2026 Spot Bond					0.00000	100.01693				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN541 On 31/01/2030 Spot Bond					0.00000	100.95785				0.00	0	
Total ASN541 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 ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	100.95201				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.60000	104.53438	10.60000	104.50504				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	102.98956	10.47000	104.44999				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	104.51307	10.55000	104.48388				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.93388				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.16096				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.47849				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.89808				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.22827				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.27419				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.87125				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 14/03/2022 Spot Bond					0.00000	100.41793				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN587 On 18/03/2024 Spot Bond					0.00000	100.70373				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN591 On 31/01/2022 Spot Bond			9.22000	103.92744	9.22000	103.90136				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN596 On 11/04/2023 Spot Bond					0.00000	99.91540				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN597 On 17/04/2023 Spot Bond					0.00000	101.24934				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN600 On 24/04/2023 Spot Bond					0.00000	101.00787				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN601 On 23/04/2026 Spot Bond					0.00000	101.09512				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN602 On 28/02/2031 Spot Bond					0.00000	100.71592				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN603 On 31/01/2030 Spot Bond					0.00000	99.45161				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	101.17254				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2022 Spot Bond					0.00000	100.08988				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613 On 06/05/2024 Spot Bond					0.00000	101.01854				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61: On 21/12/2026 Spot Bond					0.00000	100.23791				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.86788				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.08318				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.22543				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.72988				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	99.51659				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.27286				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.29927				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.54596				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.17484				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.40309				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	99.91143				0.00	0	
Total ASN646 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 ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.07338				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 11/02/2022 Spot Bond					0.00000	100.63431				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.60491				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.80884				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.01635				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.10145				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.28676				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.29887				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.77043				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	100.37505				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.07572				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.00504				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.10926				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.38583				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.09540				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.25847				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.26049				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.23231				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.90183				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN70: On 05/01/2022 Spot Bond					0.00000	101.33447				0.00	0	
Total ASN708 SPOT										0.00	0	
Total For ASN708										0.00	0	
ASN71: On 10/01/2022 Spot Bond					0.00000	99.91569				0.00	0	
Total ASN712 SPOT										0.00	0	
Total For ASN712										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.06226				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.87118				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71: On 31/03/2032 Spot Bond					0.00000	100.07445				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.44632				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.01012				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.01744				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.37628				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	101.25016				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN72: On 20/01/2022 Spot Bond					0.00000	101.05838				0.00	0	
Total ASN725 SPOT										0.00	0	
Total For ASN725										0.00	0	
ASN72: On 19/01/2022 Spot Bond					0.00000	101.06176				0.00	0	
Total ASN726 SPOT										0.00	0	
Total For ASN726										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.50665				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.06974				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.66399				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.07432				0.00	0	
Total ASN737 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN737										0.00	0	
ASN74 On 18/02/2022 Spot Bond					0.00000	100.62233				0.00	0	
Total ASN740 SPOT										0.00	0	
Total For ASN740										0.00	0	
ASN74 On 22/02/2022 Spot Bond					0.00000	100.63014				0.00	0	
Total ASN741 SPOT										0.00	0	
Total For ASN741										0.00	0	
ASN74 On 20/06/2026 Spot Bond					0.00000	100.24835				0.00	0	500,000,00
Total ASN742 SPOT										0.00	0	500,000,00
Total For ASN742										0.00	0	500,000,00
ASN74 On 20/06/2026 Spot Bond					0.00000	100.25240				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74 On 25/11/2024 Spot Bond					0.00000	101.00362				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74 On 31/10/2026 Spot Bond					0.00000	100.68727				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.50985				0.00	0	
Total ASN754 SPOT										0.00	0	
Total For ASN754										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.49738				0.00	0	
Total ASN755 SPOT										0.00	0	
Total For ASN755										0.00	0	
ASN75 On 28/02/2022 Spot Bond					0.00000	100.51464				0.00	0	
Total ASN757 SPOT										0.00	0	
Total For ASN757										0.00	0	
ASN75 On 31/05/2022 Spot Bond					0.00000	100.51270				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN75 On 01/03/2022 Spot Bond					0.00000	100.48597				0.00	0	
Total ASN759 SPOT										0.00	0	
Total For ASN759										0.00	0	
ASN76 On 01/03/2022 Spot Bond					0.00000	100.49528				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN760 SPOT										0.00	0	
Total For ASN760										0.00	0	
ASN76 On 10/03/2022 Spot Bond					0.00000	100.34705				0.00	0	
Total ASN761 SPOT										0.00	0	
Total For ASN761										0.00	0	
ASN76 On 17/03/2022 Spot Bond					0.00000	100.26546				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN76 On 22/03/2022 Spot Bond					0.00000	100.20532				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN76 On 21/12/2026 Spot Bond					0.00000	100.29817				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77 On 21/12/2026 Spot Bond					0.00000	100.28145				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77 On 22/03/2022 Spot Bond					0.00000	100.21031				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN77 On 29/03/2022 Spot Bond					0.00000	100.09095				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN77 On 05/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	35,000,000.00
Total ASN778 SPOT										0.00	0	35,000,000.00
Total For ASN778										0.00	0	35,000,000.00
BAW21 On 24/03/2022 Spot Bond			4.43000	103.66611	4.43000	103.65365				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.60826	9.30000	102.58264				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.36886				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW28 On 06/06/2022 Spot Bond					0.00000	100.61920				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.67103				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.01783				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.90000	100.17697	6.90000	100.15830				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.00221				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW35 On 18/02/2022 Spot Bond					0.00000	100.63565				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.05217				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	100.56194				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.08794				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.60000	8.60000	8.60000	103.11270				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.36000	11.36000	11.36000	105.86849				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.03786				0.00	0	
Total BAYA73 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	98.71513				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.01113				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.01146				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	99.98920				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.26418				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.96178				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	99.91796				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.09347				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	100.09011				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.25138				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	100.08712				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	100.09258				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	100.16906				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	100.29162				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.26958				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.00871				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.28705				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.08536				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.08765				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.08497				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/09/2023 Spot Bond					0.00000	100.10605				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.48274				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.10901				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.10679				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.48616				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	100.11236				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	100.10635				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.30500	8.30500	8.30500	100.82789				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.05604				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.97122				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.45353				0.00	0	2,100,000.00
Total BDX33 SPOT										0.00	0	2,100,000.00
Total For BDX33										0.00	0	2,100,000.00
BDX34 On 14/08/2024 Spot Bond					0.00000	100.76643				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.35420				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	98.57423				0.00	0	
Total BDX36 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.88504				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.39000	106.80881	7.39000	106.78741				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.65883				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	100.82308				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.84884				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.38746				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	101.13900				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.19894				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	102.74511				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.69738				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.13930				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.14000	107.33042	6.14000	107.31249				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.40295				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	99.97138				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	101.08566				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.97915				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.17414				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.86197				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.67800				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.65600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	69.68000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.86300				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 18/02/2022 Spot Bond					0.00000	100.54948				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP1: On 27/03/2022 Spot Bond					0.00000	100.09168				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.11598				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.65216				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.40807				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	100.87038				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.19252				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	100.92458				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	99.97006				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2: On 03/11/2022 Spot Bond					0.00000	100.85687				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.89071				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2022 Spot Bond					0.00000	100.59476				0.00	0	
Total BPPF31 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 BPPF31										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.72320				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.78073				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					0.00000	100.09666				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	99.61696				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30: On 02/11/2024 Spot Bond					0.00000	100.83666				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01: On 23/06/2023 Spot Bond			7.88000	106.80942	7.88000	106.78674				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02: On 12/06/2024 Spot Bond			8.05000	108.49290	8.05000	108.46937				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03: On 15/03/2025 Spot Bond			8.65000	110.29513	8.65000	110.26932				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04: On 17/07/2027 Spot Bond			10.07000	10.07000	10.07000	104.94007				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42: On 03/08/2023 Spot Bond					0.00000	101.38084				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43: On 08/02/2022 Spot Bond					0.00000	101.18087				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.77566				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.82906				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.53919				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.63585				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	109.08763	4.77000	105.85700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.89200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.92708				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.25000	109.70880	7.25000	109.68722				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	112.20903	8.70700	113.38500				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.18948				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN37(On 26/07/2022 Spot Bond					0.00000	101.17250				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37(On 20/03/2024 Spot Bond					0.00000	104.59527				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37(On 20/03/2024 Spot Bond			10.98000	102.26211	10.98000	102.23193				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38(On 20/09/2024 Spot Bond				100.00000	0.00000	109.51100				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38(On 20/09/2024 Spot Bond			6.50000	117.06114	6.50000	111.42000				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38(On 20/09/2024 Spot Bond					0.00000	105.25800				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39(On 20/09/2022 Spot Bond					0.00000	100.24652				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.79368				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.78687				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45(On 31/01/2022 Spot Bond			2.70000	177.13235	2.70000	177.10530				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.66500	143.22548	5.66500	143.19245				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45(On 31/01/2025 Spot Bond			6.10500	141.42488	6.10500	141.39062				0.00	0	
Total CLN454 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 CLN454										0.00	0	
CLN46 On 13/03/2022 Spot Bond			6.60000	103.76586	6.60000	103.74733				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46 On 14/03/2022 Spot Bond					0.00000	100.44854				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	100.15158				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46 On 28/03/2022 Spot Bond					0.00000	100.21906				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47 On 19/11/2022 Spot Bond					0.00000	100.87734				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN48 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN48 On 28/07/2022 Spot Bond			6.40000	105.49119	6.40000	105.47314				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49 On 28/03/2022 Spot Bond					0.00000	100.21813				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49 On 20/06/2022 Spot Bond					0.00000	100.28674				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49 On 29/08/2022 Spot Bond					0.00000	100.62933				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN49 On 04/09/2024 Spot Bond			6.80000	111.23984	6.80000	111.21929				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.24561				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	99.88607				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.87936				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	99.36343				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN505 On 24/10/2022 Spot Bond					0.00000	101.53093				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN507 On 20/12/2022 Spot Bond					0.00000	100.42888				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond					0.00000	100.16032				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	97.07867				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	103.05295	9.96000	103.02528				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	101.81413	10.01000	101.78682				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	100.70754				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	100.16340	9.60000	100.13822				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN52(On 12/03/2023 Spot Bond					0.00000	100.35846				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52(On 27/02/2023 Spot Bond					0.00000	100.57264				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52(On 09/09/2022 Spot Bond			9.20000	102.97537	9.20000	102.94979				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52(On 24/04/2023 Spot Bond					0.00000	101.73429				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52(On 26/04/2023 Spot Bond					0.00000	101.41674				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52(On 21/02/2024 Spot Bond					0.00000	101.82928				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN52(On 25/11/2022 Spot Bond					0.00000	100.87920				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN53(On 12/03/2023 Spot Bond					0.00000	100.35846				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53(On 20/06/2023 Spot Bond					0.00000	100.26688				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53(On 18/07/2025 Spot Bond					0.00000	101.27746				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53(On 18/07/2025 Spot Bond			9.53000	107.21456	9.53000	107.18744				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53(On 18/07/2023 Spot Bond					0.00000	100.34988				0.00	0	
Total CLN536 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 CLN536										0.00	0	
CLN53: On 25/01/2023 Spot Bond					0.00000	101.09263				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	101.45894				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54: On 20/12/2023 Spot Bond					0.00000	147.89900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54: On 30/05/2022 Spot Bond					0.00000	100.57889				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	102.36352				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54: On 21/08/2026 Spot Bond			9.00000	107.50157	9.00000	107.47586				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54: On 29/03/2025 Spot Bond			9.05000	105.50047	9.05000	105.47468				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54: On 12/11/2025 Spot Bond			9.14000	104.74143	9.14000	104.71558				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	314.99989				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55: On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55: On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55: On 15/11/2023 Spot Bond					0.00000	100.81479				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.80566				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	100.67852				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	101.61881				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	126.03500				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.85939				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	101.38134	10.19000	101.36779				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.00000	105.19805	9.00000	105.17248				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.89379				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.64208				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	103.81447				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.48327				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN566 On 11/02/2024 Spot Bond					0.00000	100.80793				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN570 On 12/11/2025 Spot Bond			9.23000	103.85036	9.23000	103.82448				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.84895				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	100.81234				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.33062				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.29108				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN576 On 18/04/2026 Spot Bond					0.00000	101.22396				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN577 On 02/04/2024 Spot Bond					0.00000	100.01632				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN580 On 10/05/2024 Spot Bond					0.00000	100.84624				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	100.54561				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN582 On 16/09/2025 Spot Bond					0.00000	100.35034				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	101.10687				0.00	0	
Total CLN584 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 CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	100.53129				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.41466				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.41414				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.31589				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.24664				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.13398				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.95106				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.08500	145.72958	4.08500	118.08109				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.66739				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.10896				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.66739				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.01956				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.01535				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.37886				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.24664				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.24664				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.37800				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.59856				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.84363				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.76248				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.00661				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.26704				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.68860				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN609 On 30/04/2023 Spot Bond			9.32000	101.69085	9.32000	101.66541				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/07/2022 Spot Bond					0.00000	101.04268				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	102.81838				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.45514				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2022 Spot Bond					0.00000	100.66529				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2023 Spot Bond					0.00000	100.91966				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	94.78200				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.58541				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.64939				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.62793				0.00	0	
Total CLN619 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 CLN619										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	100.98379				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.98016				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	100.98402				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	95.69700				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.11202				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.38000	106.63517	6.38000	106.61697				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.85009				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	90.78146				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.99000	65.04088	11.99000	86.36249				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond					0.00000	100.69673				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			9.70000	102.96861	9.70000	102.94211				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.84634				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2022 Spot Bond					0.00000	100.70125				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	99.88139				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.91456				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.62225				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.65961				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.84259				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2022 Spot Bond					0.00000	100.84975				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	100.91753				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	101.11353				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.66312				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.24213				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN646 On 29/01/2022 Spot Bond					0.00000	101.03721				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.24254				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.99784				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.55964				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.84259				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.67991				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.84259				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	96.47100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN656 On 20/06/2025 Spot Bond					0.00000	100.29715				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.79152				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.85750				0.00	0	
Total CLN658 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 CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	99.60400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	99.76300				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	119.18600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	143.09600				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	100.81538				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	100.01853				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	101.00739				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 02/05/2023 Spot Bond					0.00000	105.33603				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	101.70741				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67 On 27/02/2023 Spot Bond					0.00000	100.61273				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.93002				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 09/03/2022 Spot Bond					0.00000	100.41403				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.67684	147.37015	4.67684	119.73931				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.67684	147.37015	4.67684	119.74009				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.94874				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.99866				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.23035				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.89652				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.96497				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.42095				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.22061				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.22668				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.07394				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN687 On 21/12/2026 Spot Bond					0.00000	100.26813				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.26793				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.23602				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2022 Spot Bond					0.00000	100.15210				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.23615				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.99416				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.28622				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.74454				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.34640				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.50946				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.72715				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.25643				0.00	0	
Total CLN702 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 CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.24802				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.85994				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.02361				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.34775				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.23059				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.19926				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.44525				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2022 Spot Bond					0.00000	100.30905				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2022 Spot Bond					0.00000	100.69735				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.23210				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.23210				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.23210				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.22645				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.31493				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.21206				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.53811				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.48189				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.25658				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.21359				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.21359				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.21737				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.21737				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.21737				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN729 On 21/06/2025 Spot Bond					0.00000	100.21737				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.78689				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.83919				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.48673				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.32090				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN735 On 12/09/2022 Spot Bond					0.00000	100.92126				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN736 On 31/01/2022 Spot Bond			9.25000	9.25000	9.25000	96.40023				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.27297				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.28507				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	110.05500				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	95.02296				0.00	0	
Total CLN740 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 CLN740										0.00	0	
CLN74 On 19/08/2025 Spot Bond					0.00000	100.83009				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	100.07755				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.05204				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	98.00300				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.40328				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74 On 28/02/2024 Spot Bond					0.00000	100.69478				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74 On 21/12/2022 Spot Bond					0.00000	100.23610				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.13820				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75 On 11/09/2026 Spot Bond					0.00000	100.34477				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.01410				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.14861				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.05032				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.40655				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.39472				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.94854				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.91441				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN764 On 21/07/2027 Spot Bond					0.00000	101.02881				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	94.70884				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	103.14861				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.21596				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	100.99678				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	99.93222				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	82.70199				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.21045				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.65165				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	101.18384				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.84000	6.84000	6.84000	115.23555				0.00	0	
Total CLN775 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 CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.61660				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.19562				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.74932				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.81996				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.76463				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	103.96774				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.77688				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.68318				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.67973				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.07157				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.20575				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.07157				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	100.40771				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	100.27636				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.30500	100.85043	8.30500	100.82789				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.70000	106.95473	7.70000	106.93253				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.27000	104.58827	10.27000	104.55950				0.00	0	561,236,50
Total COJ08 SPOT										0.00	0	561,236,50
Total For COJ08										0.00	0	561,236,50
COJG0 On 09/06/2024 Spot Bond			6.69000	108.44150	6.69000	108.42190				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.23500	104.52152	7.23500	104.50111				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.06000	94.59938	12.06000	94.56894				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			10.65000	95.35754	10.65000	95.33036				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.60000	9.60000	9.60000	104.92778				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.69324				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DENG9 On 31/01/2023 Spot Bond					0.00000	101.21984				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 31/01/2022 Spot Bond					0.00000	100.30245				0.00	0	
Total DNG104 SPOT										0.00	0	
Total For DNG104										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.64915				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.64494				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.40000	9.40000	9.40000	103.86937				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.07795				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.70069				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.67000	107.15318	6.67000	107.13407				0.00	0	1,500,000,00
Total DV23 SPOT										0.00	0	1,500,000,00
Total For DV23										0.00	0	1,500,000,00
DV23/R On 27/02/2023 Spot Bond			100.00000	48.93738	100.00000	48.82966				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	48.93738	100.00000	48.82966				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.18000	108.52567	7.18000	108.50487				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.66547	9.69000	103.63882				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.66547	9.69000	103.63882				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.88500	95.39858	11.88500	95.36866				0.00	0	160,663,00

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 DV29 SPOT										0.00	0	160,663,00
Total For DV29										0.00	0	160,663,00
DV29/R On 18/02/2029 Spot Bond			10.10000	103.81966	10.10000	103.79187				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.81966	10.10000	103.79187				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	100.06756				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	100.43835				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	101.11310				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.07673				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	98.10902				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.91639				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.56151				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	100.33992				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB25 On 31/05/2024 Spot Bond					0.00000	98.76761				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.90928				0.00	0	
Total DVFB26 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 DVFB26										0.00	0	
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.84623				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.83216				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.89596				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.03746				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.78240				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.35905				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.37248				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.27000	103.85534	5.27000	103.84049				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.71000	109.57896	6.71000	109.55898				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.82100	114.74028	4.82100	114.71614				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.62000	103.93570	4.62000	103.91460				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	139.10510	2.25000	139.08567				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.00500	148.41271	4.00500	148.38476				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.93200	135.24137	3.93200	135.21615				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.97500	132.23198	3.97500	132.20739				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.51100	116.64673	4.51100	116.62323				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.59000	105.95580	4.59000	105.93439				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	139.10510	2.25000	139.08567				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	186.42078				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	183.43431				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	142.07469				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN007 On 17/06/2025 Spot Bond					0.00000	140.95095				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	138.67127				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	128.85367				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	130.12500				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	124.70391				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	126.78581				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	104.90560				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.73500	102.33696	9.73500	102.31010				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.60000	11.60000	11.60000	94.84756				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.65000	11.65000	11.65000	99.45516				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			9.80000	9.80000	9.80000	101.09988				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.80000	9.80000	9.80000	101.61394				0.00	0	
Total EMM07 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 EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.63500	11.63500	11.63500	79.98785				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.92500	10.92500	10.92500	99.66782				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.63500	11.63500	11.63500	93.76559				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.48567				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.42473				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.34622				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.33754				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	100.81672				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.54546				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.59519				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.45123				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC4 On 12/03/2022 Spot Bond					0.00000	100.33452				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.75629				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.48137				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.49434				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.13917				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.59909				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.94954				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.20005				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	99.91379				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT009 On 11/11/2022 Spot Bond					0.00000	100.75542				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	100.73349				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	100.70096				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ERS3B' On 17/08/2022 Spot Bond					0.00000	100.66823			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.75325			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.67477			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.70745			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.65781			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.64208			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.74013			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			6.03000	108.44670	6.03000	108.42919			0.00	0	1,000,000,00
Total ES23 SPOT									0.00	0	1,000,000,00
Total For ES23									0.00	0	1,000,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	104.44463	10.00000	104.41693			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			8.80000	98.72594	8.80000	98.70258		272,800,000,000.00		31,000,000	2,531,000,00
Total ES26 SPOT								272,800,000,000.00		31,000,000	2,531,000,00
Total For ES26								272,800,000,000.00		31,000,000	2,531,000,00
ES26/R On 02/04/2026 Spot Bond			7.85000	102.02991	7.85000	102.00832		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	78.44772	11.30000	77.94675		347,510,000,000.00		31,000,000	967,100,00
Total ES33 SPOT								347,510,000,000.00		31,000,000	967,100,00

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 ES33										347,510,000,000.00	31,000,000	967,100,000
ES33/R On 15/09/2033 Spot Bond			7.50000	102.30414	7.50000	102.28333				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.67500	77.17420	11.77000	76.57087				0.00	0	5,538,420,000
Total ES42 SPOT										0.00	0	5,538,420,000
Total For ES42										0.00	0	5,538,420,000
ES42/R On 25/04/2042 Spot Bond			8.50000	101.66020	8.50000	101.63695				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.43226				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.17933				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.25055				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.74493				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.65965				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.71819				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.75216				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.00989				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.05557				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFC36 On 19/02/2022 Spot Bond					0.00000	100.65172				0.00	0	
Total FIFC36 SPOT										0.00	0	
Total For FIFC36										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.92543				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.99084				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	99.92425				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	103.04611				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.64056				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.62888				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	103.76090				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.13557				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.38000	107.46795	8.38000	107.44371				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB28 On 02/12/2025 Spot Bond					0.00000	103.85282				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.16208				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.30000	101.21312	8.30000	101.19051				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.65079				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			2.16000	177.20038	2.16000	177.17593				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.46000	316.04762	2.46000	316.00145				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.98000	2.98000	2.98000	154.80191				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.84000	203.74343	3.84000	203.70606				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.41000	4.41000	4.41000	107.30185				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.66100	4.66100	4.66100	225.16777				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.86000	100.16521	4.86000	100.14408				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.83000	100.84062	4.83000	100.81937				0.00	0	
Total FRBI50 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 FRB150										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			6.85000	6.85000	6.85000	82.57839				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			6.92000	6.92000	6.92000	81.77249				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			4.26500	4.26500	4.26500	149.11089				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	96.22771				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.81000	177.11850	2.81000	177.09092				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.67000	177.01028	3.67000	176.97858				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.34441				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.81692				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.37620				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.05552				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.10119				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.66553				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.27291				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	115.62314				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.10180				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.26940				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	113.55253				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.23924				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	100.73340				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.76649				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.78011				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(On 20/06/2024 Spot Bond					0.00000	100.43168				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	102.65184				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.96883				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.68314				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	101.95161				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	100.53077				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	102.01933				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.23433				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.26794				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	100.29310				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	100.75445				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	100.35091				0.00	0	
Total FRC316 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.06994				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.26470				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.29289				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.42899				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.27060				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.01425				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond					0.00000	100.93784				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	100.01749				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	100.55110				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.81210				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond					0.00000	101.17178				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.06275				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	103.25439				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.86754				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.09272				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	100.34473				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.22846				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 15/10/2022 Spot Bond					0.00000	101.26037				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	100.31373				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	100.60003				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.37401				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.22051				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2022 Spot Bond					0.00000	101.09808				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 31/08/2023 Spot Bond					0.00000	100.61674				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.52983				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.24019				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.32885				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.23471				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.24751				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35 On 31/01/2022 Spot Bond					0.00000	100.83431				0.00	0	
Total FRC358 SPOT										0.00	0	
Total For FRC358										0.00	0	
FRC35 On 14/11/2022 Spot Bond					0.00000	101.10962				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.28208				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.09560				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2022 Spot Bond					0.00000	100.05879				0.00	0	
Total FRC362 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 FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.88483				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	100.95140				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	101.20618				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	100.38998				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	100.66038				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.66231				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.66422				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.24980				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.24398				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	100.68185				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.60449				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.40406				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	102.39006				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.24314				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	100.24084				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	100.27470				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 24/03/2022 Spot Bond					0.00000	100.16584				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC66 On 31/01/2022 Spot Bond			3.45000	3.45000	3.45000	177.00730				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			3.39000	3.39000	3.39000	177.01513				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			3.40000	3.40000	3.40000	177.01383				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.23900	107.50647	4.23900	107.48553				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.47000	119.60278	4.47000	119.57898				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.00796				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ22 On 07/03/2022 Spot Bond					0.00000	100.64042				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.64203				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.32812				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.93258				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.51055				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.84807				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.19312				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.57519				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.19623				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.01800	4.01800	4.01800	109.54706				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.44000	4.44000	4.44000	120.03329				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.55268				0.00	0	
Total FRS103 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 FRS103										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.94764				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			4.58000	117.95451	4.58000	117.93068				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.51100	228.44175	4.51100	228.39570				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			4.72000	115.89587	4.72000	115.87203				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.54100	4.54100	4.54100	227.74572				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.81500	151.10243	3.81500	151.07499				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	131.85738	3.70500	131.83382				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.52000	118.85017	4.52000	118.82637				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.66100	225.21407	4.66100	225.16777				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.71100	224.15025	4.71100	224.10389				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.34500	122.84309	3.34500	153.15943				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.74100	223.51485	4.74100	223.46844				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			4.72000	115.89587	4.72000	115.87203				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.46000	196.77701	4.46000	196.73766				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.47000	105.57584	5.47000	105.55203				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.35000	197.99283	4.35000	197.95381				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.41000	197.32860	4.41000	197.28939				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.25100	213.03546	5.25100	212.98831				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.42000	106.22834	5.42000	106.20452				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.72000	4.72000	4.72000	115.87203				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.70000	116.18730	4.70000	116.16347				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.22000	199.44082	4.22000	199.40223				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.02100	217.68700	5.02100	217.64019				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS142 On 31/03/2028 Spot Bond			4.35000	197.99283	4.35000	197.95381				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.35000	197.99283	4.35000	197.95381				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			3.75100	204.76643	3.75100	204.72937				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.11500	149.79059	4.11500	149.76218				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			2.51000	177.15628	2.51000	177.13015				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			4.70000	194.15391	4.70000	194.11382				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.74000	193.72063	4.74000	193.68043				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.08500	149.92116	4.08500	149.89285				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			4.21500	199.49677	4.21500	199.45817				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.75000	4.75000	4.75000	193.57224				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	6.32466				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	101.13486				0.00	0	
Total FRS171 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 FRS171										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	101.25219				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	100.24462				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	100.12055				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	208.51115				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	151.21762				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	197.62302				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	45.39770				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	100.80271				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	100.92543				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20: On 12/08/2025 Spot Bond					0.00000	100.81294				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20: On 06/08/2025 Spot Bond					0.00000	100.62478				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	101.26075				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.67380				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.21197				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	99.94467				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.22846				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS226 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond					0.00000	101.76812				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	100.80160				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond					0.00000	104.45863				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	112.22077				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	101.83010				0.00	0	
Total FRS240 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 FRS240										0.00	0	
FRS24 On 04/12/2022 Spot Bond					0.00000	100.90567				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	75.05910				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	100.66931				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	116.01759				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	101.92513				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 20/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS247 SPOT										0.00	0	
Total For FRS247										0.00	0	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 26/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS250 SPOT										0.00	0	
Total For FRS250										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.82694				0.00	0	
Total FRS251 SPOT										0.00	0	
Total For FRS251										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.82876				0.00	0	
Total FRS252 SPOT										0.00	0	
Total For FRS252										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	102.98973				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 31/01/2022 Spot Bond					0.00000	100.82328				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS254 SPOT										0.00	0	
Total For FRS254										0.00	0	
FRS254 On 02/03/2024 Spot Bond					0.00000	100.47928				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 04/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS256 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	119.86762				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 24/03/2022 Spot Bond					0.00000	100.35401				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS259 On 25/03/2024 Spot Bond					0.00000	100.17126				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.70439				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS263 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS264 On 31/03/2032 Spot Bond					0.00000	100.07027				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS267 On 22/06/2026 Spot Bond					0.00000	120.21882				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.07088				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS269 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS270 On 05/07/2022 Spot Bond					0.00000	117.50140				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS271 On 14/07/2022 Spot Bond					0.00000	102.82277				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS272 On 21/07/2022 Spot Bond					0.00000	112.28208				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.07038				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 18/08/2022 Spot Bond					0.00000	100.62710				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS276 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS278 On 30/09/2024 Spot Bond					0.00000	100.08916				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	100.31424				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.48575				0.00	0	
Total FRS280 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 FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.07485				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 13/01/2022 Spot Bond					0.00000	100.94943				0.00	0	
Total FRS283 SPOT										0.00	0	
Total For FRS283										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.51000	9.51000	9.51000	103.28667				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			9.51000	9.51000	9.51000	103.28667				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	101.07313				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 14/02/2022 Spot Bond					0.00000	103.34857				0.00	0	
Total FRS287 SPOT										0.00	0	
Total For FRS287										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	101.09421				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			10.83400	10.83400	10.83400	96.45719				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 03/03/2022 Spot Bond					0.00000	100.42670				0.00	0	
Total FRS290 SPOT										0.00	0	
Total For FRS290										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	97.92917				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.26000	2.26000	2.26000	317.15713				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.00000	318.71030	2.00000	318.66773				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.00000	2.00000	2.00000	318.66773				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.75000	177.25206	1.75000	177.22960				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.75000	177.25206	1.75000	177.22960				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.90901				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.42000	111.94399	4.42000	111.92185				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.03100	75.48036	4.03100	118.04345				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.23500	3.23500	3.23500	153.65222				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.51500	3.51500	3.51500	152.40154				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.06000	3.06000	3.06000	312.56694				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			5.72000	5.72000	5.72000	104.91825				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX24 On 10/12/2024 Spot Bond			6.94000	110.69903	6.94000	110.67829				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			7.22000	112.12351	7.22000	112.10190				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			7.68000	109.59687	7.68000	109.57418				0.00	0	
Total FRX26 SPOT										0.00	0	
Total For FRX26										0.00	0	
FRX27 On 07/03/2027 Spot Bond			7.80000	113.36479	7.80000	113.34082				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			8.31000	113.48222	8.31000	113.45712				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			8.68500	110.26168	8.68500	110.23621				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			8.94000	106.96148	8.94000	106.93607				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.19500	111.44121	9.19500	111.41369				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			10.57500	79.66180	10.57500	79.63925				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.52193				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.83726				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.62226				0.00	0	
Total FS6B1 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 FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.59296				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.61286				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.61871				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.96616				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	101.01829				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	101.08639				0.00	0	50,000,00
Total FST3A3 SPOT										0.00	0	50,000,00
Total For FST3A3										0.00	0	50,000,00
FST3A On 20/10/2026 Spot Bond					0.00000	101.12042				0.00	0	50,000,00
Total FST3A4 SPOT										0.00	0	50,000,00
Total For FST3A4										0.00	0	50,000,00
GBL05 On 07/11/2022 Spot Bond					0.00000	100.71486				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.51499				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.76402				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.63688				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.59118				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.59732				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.82637				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.01000	112.34785	4.01000	112.32673				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.41397				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.27900	108.63666	6.27900	108.61821				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.49977				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.63655				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.90000	108.39321	6.90000	108.37301				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.12098				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.98244				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.36818				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT25 On 09/03/2025 Spot Bond					0.00000	100.88229				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.42237				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.77420				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.08673				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.99053				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.52662				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.82825				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.74496				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.88540				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.03475				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.05630				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.90304				0.00	0	
Total GRT39 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.95289				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.20835				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.65031				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.02189				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.05849				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.32921				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	101.05318				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.20181				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.52001				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.69747				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.22836				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.09049				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.49773				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.56245				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.73252				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.19753				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.51698				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.41297				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.06039				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.05645				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.05540				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.60000	315.24297	2.60000	315.19569				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.95000	2.95000	2.95000	320.21627				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWAY3 On 28/08/2030 Spot Bond			10.29000	104.05727	10.29000	104.02891				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.56900	80.70324	4.56900	106.99660				0.00	0	10,000,000,00
Total HWAY33 SPOT										0.00	0	10,000,000,00
Total For HWAY33										0.00	0	10,000,000,00
HWAY3 On 31/07/2034 Spot Bond			11.20000	90.96997	11.20000	90.94304				0.00	0	3,730,000,00
Total HWAY34 SPOT										0.00	0	3,730,000,00
Total For HWAY34										0.00	0	3,730,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.10578	100.00000	13.07694				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.30000	89.89591	11.30000	89.86906				0.00	0	5,190,000,00
Total HWAY35 SPOT										0.00	0	5,190,000,00
Total For HWAY35										0.00	0	5,190,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.10390	100.00000	13.07506				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	101.25655				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					0.00000	101.06207				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.53155				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.65000	156.32852	2.66500	156.23629			22,611,172,965,000.00	8,532,518,100	453,936,500,00	
Total I2025 SPOT									22,611,172,965,000.00	8,532,518,100	453,936,500,00	
Total For I2025									22,611,172,965,000.00	8,532,518,100	453,936,500,00	
I2029 On 31/03/2029 Spot Bond			3.54000	113.65525	3.54000	113.63531			10,021,740,000,000.00	2,831,000,000	285,760,205,30	
Total I2029 SPOT									10,021,740,000,000.00	2,831,000,000	285,760,205,30	
Total For I2029									10,021,740,000,000.00	2,831,000,000	285,760,205,30	
I2033 On 28/02/2033 Spot Bond			3.65000	113.82691	3.73900	112.82494			25,601,100,000,000.00	7,014,000,000	283,596,827,00	
Total I2033 SPOT									25,601,100,000,000.00	7,014,000,000	283,596,827,00	

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 I2033									15,601,100,000,000.00	7,014,000,000	283,596,827,00
I2038 On 31/01/2038 Spot Bond			3.79000	130.42442	3.82000	129.89949			8,864,810,000,000.00	2,339,000,000	312,210,336,00
Total I2038 SPOT									8,864,810,000,000.00	2,339,000,000	312,210,336,00
Total For I2038									8,864,810,000,000.00	2,339,000,000	312,210,336,00
I2046 On 31/03/2046 Spot Bond			3.86000	118.19749	3.86000	118.17577			84,920,000,000.00	22,000,000	296,971,998,10
Total I2046 SPOT									84,920,000,000.00	22,000,000	296,971,998,10
Total For I2046									84,920,000,000.00	22,000,000	296,971,998,10
I2050 On 31/12/2050 Spot Bond			3.84000	121.10050	3.83000	121.30926			58,932,480,000,000.00	15,347,000,000	266,330,319,80
Total I2050 SPOT									58,932,480,000,000.00	15,347,000,000	266,330,319,80
Total For I2050									58,932,480,000,000.00	15,347,000,000	266,330,319,80
IBL101 On 24/05/2022 Spot Bond			6.11500	6.11500	6.11500	102.14178			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.86708			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.72000	314.55534	2.72000	314.50720			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.66169			0.00	0	
Total IBL114 SPOT									0.00	0	
Total For IBL114									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.14198			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	100.74191			0.00	0	
Total IBL123 SPOT									0.00	0	
Total For IBL123									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.88110			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	99.90402			0.00	0	
Total IBL128 SPOT									0.00	0	
Total For IBL128									0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.54218			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.08813				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.77685				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.48725				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.19090				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.66516				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.25698				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.84302				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.79352				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.59824				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	100.68033				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.23844				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL147 On 03/07/2025 Spot Bond					0.00000	100.01529				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.52273				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.54446				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.62364				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL155 On 19/01/2022 Spot Bond					0.00000	100.93670				0.00	0	
Total IBL155 SPOT										0.00	0	
Total For IBL155										0.00	0	
IBL156 On 21/01/2022 Spot Bond					0.00000	100.90975				0.00	0	
Total IBL156 SPOT										0.00	0	
Total For IBL156										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.94043				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.79031				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.89642				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.85142				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	99.98787				0.00	0	
Total IBL162 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 IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	99.87814				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.61173				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.63423				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.02403				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.06082				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.55801				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.57709				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.34834				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.36022				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	99.91864				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	101.18484				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.99169				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.84494				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.81501				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.46050				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.47620				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.55429				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.44561				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.42470				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.35483				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.40376				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.83000	1.83000	1.83000	177.21913				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.82000	110.57959	6.82000	110.55944				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL67 On 31/01/2022 Spot Bond			2.10000	177.20794	2.10000	177.18379				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.19000	105.27187	5.19000	105.25698				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.16688				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.82500	102.90088	8.82500	102.87634				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.20000	107.57025	10.20000	107.76340				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.42000	106.23338	9.42000	106.20652				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.34665				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.85437				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.44621				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.83166				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.31662				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.13452				0.00	0	
Total IDCG19 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 IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.21814				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.96909				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.94702				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.30974				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.15000	102.07112	8.15000	102.04872				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	60.01181				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.23387				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.14145				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.95591				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	97.50437				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	102.65818				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.51689				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.63176				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.21600				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.20550				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.20736				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.46293				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.87625				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.18736				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.81650				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.83152				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.06661				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.68809				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF32 On 01/07/2026 Spot Bond					0.00000	100.01490				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.34346				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC36 On 10/02/2022 Spot Bond					0.00000	100.63408				0.00	0	
Total IPFC36 SPOT										0.00	0	
Total For IPFC36										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.27636				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	101.17680	2.75000	101.16920				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.11000	189.76496	5.11000	189.72370				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	100.70920				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.25000	3.25000	3.25000	177.03342				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.34450				0.00	0	
Total IV044 SPOT										0.00	0	
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.85900	177.11232	2.85900	177.08452				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.49856				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.44853				0.00	0	
Total IV050 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 IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.01000	190.82485	5.01000	190.78386				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.86307				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.58163				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.89352				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.87184				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.58315				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.60182				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.45886				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.29507				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.45942				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.15869				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	99.90412				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.73069				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	100.30857				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	100.10175				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	100.29989	7.40000	100.27987				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.06392				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC189 On 17/02/2022 Spot Bond					0.00000	100.73676				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.15367				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	103.09636	7.23000	103.07647				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC198 On 13/08/2026 Spot Bond					0.00000	100.90941				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond					0.00000	100.56633				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	102.59938	7.45000	102.57865				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.47697				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	104.70639	3.91012	104.78327				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	101.06105				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.63422				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.49173				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.71000	6.71000	6.71000	100.07406				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC207 On 17/02/2022 Spot Bond					0.00000	100.50753				0.00	0	
Total IVC207 SPOT										0.00	0	
Total For IVC207										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.43238				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	100.09048				0.00	0	
Total IVC209 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 IVC209										0.00	0	
IVZ071 On 06/01/2022 Spot Bond			4.20000	4.20000	4.20000	99.91952				0.00	0	
Total IVZ071 SPOT										0.00	0	
Total For IVZ071										0.00	0	
IVZ072 On 13/01/2022 Spot Bond			4.20000	4.20000	4.20000	99.83916				0.00	0	
Total IVZ072 SPOT										0.00	0	
Total For IVZ072										0.00	0	
IVZ073 On 27/01/2022 Spot Bond			4.25000	4.25000	4.25000	99.67503				0.00	0	
Total IVZ073 SPOT										0.00	0	
Total For IVZ073										0.00	0	
IVZ074 On 03/02/2022 Spot Bond			4.25000	4.25000	4.25000	99.54412				0.00	0	
Total IVZ074 SPOT										0.00	0	
Total For IVZ074										0.00	0	
IVZ077 On 24/02/2022 Spot Bond			4.35000	4.35000	4.35000	99.33703				0.00	0	
Total IVZ077 SPOT										0.00	0	
Total For IVZ077										0.00	0	
IVZ078 On 03/03/2022 Spot Bond			4.35000	4.35000	4.35000	99.25477				0.00	0	
Total IVZ078 SPOT										0.00	0	
Total For IVZ078										0.00	0	
IVZ079 On 10/03/2022 Spot Bond			4.35000	4.35000	4.35000	99.17266				0.00	0	
Total IVZ079 SPOT										0.00	0	
Total For IVZ079										0.00	0	
IVZ080 On 17/03/2022 Spot Bond			4.35000	4.35000	4.35000	99.09067				0.00	0	
Total IVZ080 SPOT										0.00	0	
Total For IVZ080										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.29526				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.07996				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	100.70081				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.11350				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.39740				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	101.15734				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.21877				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	99.95066				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	101.02646				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.32130				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.32237				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.79007				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.90000	122.96969	8.90000	122.94011				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.61000	105.15223	6.61000	105.13346				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL07 On 04/10/2022 Spot Bond					0.00000	100.96983				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	101.18503				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.67448				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	99.71489				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.42501				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.30696				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.37517				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.65381				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.67135				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.52240				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.21613				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	100.59627				0.00	0	
Total MBF068 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 MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond					0.00000	100.45511				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	100.80283				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07: On 17/09/2024 Spot Bond					0.00000	100.24568				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond					0.00000	101.29260				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	100.59826				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.91596				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.48969				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.62690				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.54314				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond					0.00000	100.09528				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.09718				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 23/08/2022 Spot Bond					0.00000	100.78905				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	100.53773				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.09398				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.15000	8.15000	8.15000	114.10697				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.12900	107.05571	6.12900	107.03816				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.33098				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.32002				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.27130				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			8.80000	102.57723	8.80000	102.55297				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.39621				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.05000	96.19878	9.05000	96.96462				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.47476				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN09 On 11/10/2022 Spot Bond					0.00000	100.45339				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.45397				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.18121				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.13428				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.80878				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.80128				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.42867				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.97918				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.91085				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.43236				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.37341				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.00926				0.00	0	
Total MTN21 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 MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.11954				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.74500	101.98938	8.74500	101.96566				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.21087				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.52373				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.06008				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.09683				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.30068				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.53213				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.95026				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.08042				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.68277				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.72952				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.72945				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.67599				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.73301				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	100.24859				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	100.31746				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	103.42042				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.21728				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.27688				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.32743				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.37380				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.47500	102.54684	6.47500	102.52879				0.00	0	
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM03 On 01/08/2023 Spot Bond			6.70000	109.22089	6.70000	109.20133				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.68000	107.47786	9.68000	107.45026				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.98589				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.01641				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.92938				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.95918				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.95300				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.91832				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.36619				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.26500	109.90871	6.26500	109.88999				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.56500	103.80938	5.56500	103.79365				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.31700	109.53111	7.31700	109.50973				0.00	0	
Total NBK16A 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 NBK16A										0.00	0	
NBK17, On 22/04/2026 Spot Bond			8.30000	107.88513	8.30000	107.86103				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19, On 01/06/2022 Spot Bond			6.09500	102.30863	6.09500	102.29196				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20, On 01/06/2026 Spot Bond			7.39500	111.95539	7.39500	111.93306				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21, On 21/07/2027 Spot Bond			8.62500	113.53361	8.62500	113.50756				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22, On 19/11/2022 Spot Bond			5.45000	105.16945	5.45000	105.15384				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23, On 19/11/2025 Spot Bond			7.34800	112.43486	7.34800	112.41245				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24, On 19/11/2027 Spot Bond			8.32500	113.32663	8.32500	113.30109				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
NBK24I, On 11/02/2022 Spot Bond					0.00000	100.76392				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25, On 17/02/2023 Spot Bond			5.77000	5.77000	5.77000	109.27053				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I, On 12/02/2025 Spot Bond					0.00000	102.84900				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26, On 10/05/2023 Spot Bond			100.00000	42.10987	100.00000	42.01564				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I, On 22/04/2026 Spot Bond					0.00000	103.65010				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.00000	113.07446	8.00000	113.04997				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			5.82000	110.45800	5.82000	110.44078				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			7.82500	114.61129	7.82500	114.58739				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			6.35000	109.95255	6.35000	109.93387				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			5.77000	107.74450	5.77000	107.72757				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.81401				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.23817				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.68548				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.47500	10.47500	10.47500	75.55585				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.78620				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.83199				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK43I On 20/02/2024 Spot Bond					0.00000	102.13942				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.25033				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.67900				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.05087				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.37165				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.66006				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	100.61999				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.21461				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.16360				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.30677				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.89085				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.84755				0.00	0	
Total NBKB56 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 NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.99247				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.33011				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.73857				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.94308				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.70722				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.01886				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.14957				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.24454				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			9.64500	105.09376	9.64500	105.06641				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.24251				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			9.68000	104.64466	9.68000	104.61733				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.24454				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.24766				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.25171				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.34554				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.34554				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.71802				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	100.89852				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.87573				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.07761				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.93724				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.59453				0.00	0	
Total NGL06 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 NGL06									0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.04486			0.00	0	
Total NGL07 SPOT									0.00	0	
Total For NGL07									0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.72391			0.00	0	
Total NGL08 SPOT									0.00	0	
Total For NGL08									0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.37949			0.00	0	
Total NGL09 SPOT									0.00	0	
Total For NGL09									0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.17675			0.00	0	
Total NGL10 SPOT									0.00	0	
Total For NGL10									0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	101.72335			0.00	0	
Total NGLT1A SPOT									0.00	0	
Total For NGLT1A									0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	104.70115			0.00	0	
Total NGLT1B SPOT									0.00	0	
Total For NGLT1B									0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.12780			0.00	0	
Total NGT103 SPOT									0.00	0	
Total For NGT103									0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.82486			0.00	0	
Total NGT104 SPOT									0.00	0	
Total For NGT104									0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	100.95712			0.00	0	
Total NGT105 SPOT									0.00	0	
Total For NGT105									0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.12906			0.00	0	
Total NGT106 SPOT									0.00	0	
Total For NGT106									0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.46051			0.00	0	
Total NGT107 SPOT									0.00	0	
Total For NGT107									0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.68751			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT108 On 04/11/2026 Spot Bond					0.00000	101.28028				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT109 On 27/12/2026 Spot Bond					0.00000	100.23301				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT110 On 16/06/2026 Spot Bond					0.00000	100.39737				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	102.21967				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM007 On 26/04/2022 Spot Bond					0.00000	102.11711				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM009 On 24/05/2022 Spot Bond					0.00000	101.76367				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM011 On 13/06/2022 Spot Bond					0.00000	100.47538				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM012 On 13/12/2024 Spot Bond					0.00000	100.43561				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM015 On 11/05/2025 Spot Bond					0.00000	102.44598				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM016 On 25/05/2023 Spot Bond					0.00000	103.37994				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM018 On 25/05/2024 Spot Bond					0.00000	101.18471				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM02 On 25/11/2023 Spot Bond					0.00000	104.30262				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	100.86672				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.71100	4.71100	4.71100	224.10389				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.72000	3.72000	3.72000	205.08720				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.42000	3.42000	3.42000	152.82452				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.83500	3.83500	3.83500	111.44181				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			4.57000	4.57000	4.57000	118.07941				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.52500	3.52500	3.52500	152.35710				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	202.81445	3.45000	202.77940				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.32500	3.32500	3.32500	153.24889				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.36500	3.36500	3.36500	209.23614				0.00	0	
Total NILB14 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 NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.51000	207.56623	3.51000	207.53001				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.68500	116.40645	4.68500	116.38264				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.13594				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.48937				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.70633				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	136.65304				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.83175				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.91193				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.27947				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.66797				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.92815				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.93098				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	130.24364				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.80756				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.69440				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.59154				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	158.11967				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.89926				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	157.89097				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	158.71635				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.35071				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	134.75371				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	99.27643				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN057 On 26/08/2025 Spot Bond					0.00000	94.26105				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.81193				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.36861				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.70838				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	101.04708				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.72018				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.32097				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.63219				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.25396				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.36595				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.33746				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.25396				0.00	0	
Total NN107 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 NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	99.85923				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	99.81498				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.50331				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.68206				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	101.83950				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	139.10000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	133.20000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	141.46000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	139.74000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	137.43547				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	121.05574				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	92.90000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 19/04/2022 Spot Bond					0.00000	122.17550				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF029 On 01/08/2022 Spot Bond					0.00000	121.05574				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	94.98500				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF042 On 04/08/2026 Spot Bond					0.00000	109.20732				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF046 On 05/05/2022 Spot Bond					0.00000	100.74783				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF048 On 22/02/2022 Spot Bond					0.00000	95.66762				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	
NNF052 On 22/03/2022 Spot Bond					0.00000	100.19478				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF057 On 22/03/2022 Spot Bond					0.00000	100.18261				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF058 On 22/03/2022 Spot Bond					0.00000	100.18261				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF059 On 12/09/2024 Spot Bond					0.00000	103.66073				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF06(On 28/03/2022 Spot Bond					0.00000	100.10012				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06(On 04/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF063 SPOT										0.00	0	
Total For NNF063										0.00	0	
NNF06(On 13/01/2022 Spot Bond					0.00000	101.12857				0.00	0	
Total NNF064 SPOT										0.00	0	
Total For NNF064										0.00	0	
NNF06(On 13/01/2022 Spot Bond					0.00000	101.12857				0.00	0	
Total NNF065 SPOT										0.00	0	
Total For NNF065										0.00	0	
NNF06(On 31/10/2022 Spot Bond					0.00000	101.02611				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF06(On 14/02/2022 Spot Bond					0.00000	100.71485				0.00	0	
Total NNF067 SPOT										0.00	0	
Total For NNF067										0.00	0	
NNF06(On 17/02/2022 Spot Bond					0.00000	100.63820				0.00	0	
Total NNF068 SPOT										0.00	0	
Total For NNF068										0.00	0	
NNF06(On 18/02/2022 Spot Bond					0.00000	100.62877				0.00	0	
Total NNF069 SPOT										0.00	0	
Total For NNF069										0.00	0	
NNF07(On 22/02/2022 Spot Bond					0.00000	100.60082				0.00	0	
Total NNF070 SPOT										0.00	0	
Total For NNF070										0.00	0	
NNF07(On 22/02/2022 Spot Bond					0.00000	100.60082				0.00	0	
Total NNF071 SPOT										0.00	0	
Total For NNF071										0.00	0	
NNF07(On 23/02/2022 Spot Bond					0.00000	100.58685				0.00	0	
Total NNF072 SPOT										0.00	0	
Total For NNF072										0.00	0	
NNF07(On 22/02/2022 Spot Bond					0.00000	100.60082				0.00	0	
Total NNF073 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 NNF073										0.00	0	
NNF07 On 26/05/2022 Spot Bond					0.00000	100.55055				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07 On 28/02/2022 Spot Bond					0.00000	100.50985				0.00	0	
Total NNF075 SPOT										0.00	0	
Total For NNF075										0.00	0	
NNF07 On 28/02/2022 Spot Bond					0.00000	100.50985				0.00	0	
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	130.76692				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	85.52001				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.67580				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.67705				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.62131				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.51085				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.07810				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.72383				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.69450				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.56320				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.14616				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.58064				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			6.77000	106.49875	6.77000	106.47917				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			2.93000	200.43277	2.93000	200.40093				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			10.20000	111.17000	10.20000	111.13962				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02: On 30/11/2028 Spot Bond			100.00000	13.59863	100.00000	13.56837				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.29134				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.03188				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.70878				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.32027				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC28 On 12/12/2024 Spot Bond					0.00000	100.32437				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.21193				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.39590				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	100.51611				0.00	0	19,000,000.00
Total NTC32 SPOT										0.00	0	19,000,000.00
Total For NTC32										0.00	0	19,000,000.00
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.23445				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.50082				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.06000	103.90072	6.06000	103.88369				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.39000	113.24571	7.39000	113.22302				0.00	0	1,530,000.00
Total OML07 SPOT										0.00	0	1,530,000.00
Total For OML07										0.00	0	1,530,000.00
OML09 On 14/09/2022 Spot Bond			6.28500	106.44265	6.28500	106.42446				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.35500	112.85579	8.35500	112.83028				0.00	0	670,000.00
Total OML10 SPOT										0.00	0	670,000.00
Total For OML10										0.00	0	670,000.00
OML11 On 11/06/2024 Spot Bond					0.00000	100.26596				0.00	0	
Total OML11 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 OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.10817				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	100.18099				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.64979				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.65146				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.58086				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.24503				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.57064				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.58041				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	99.90733				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.67133				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.75315				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.76483				0.00	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 PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.77651				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.83500	111.20393	7.90000	110.90045			564,599,993,500,000.00	327,326,100,000	345,525,269,900	
Total R186 SPOT									564,599,993,500,000.00	327,326,100,000	345,525,269,900	
Total For R186									564,599,993,500,000.00	327,326,100,000	345,525,269,900	
R197 On 07/12/2023 Spot Bond			1.65000	320.75578	1.65000	320.71599			29,530,133,820,000.00	17,897,050,800	84,175,364,000	
Total R197 SPOT									29,530,133,820,000.00	17,897,050,800	84,175,364,000	
Total For R197									29,530,133,820,000.00	17,897,050,800	84,175,364,000	
R202 On 07/12/2033 Spot Bond			3.65000	248.06870	3.71100	246.56971			19,020,150,000,000.00	5,211,000,000	225,661,541,700	
Total R202 SPOT									19,020,150,000,000.00	5,211,000,000	225,661,541,700	
Total For R202									19,020,150,000,000.00	5,211,000,000	225,661,541,700	
R2023 On 28/02/2023 Spot Bond			5.10000	105.63046	5.10000	105.61576			210,278,100,000,000.00	41,231,000,000	397,628,000,000	
Total R2023 SPOT									210,278,100,000,000.00	41,231,000,000	397,628,000,000	
Total For R2023									210,278,100,000,000.00	41,231,000,000	397,628,000,000	
R2030 On 31/01/2030 Spot Bond			9.33500	95.97085	9.42500	95.47033			677,791,620,500,000.00	1,358,092,300,000	326,616,700,000	
Total R2030 SPOT									677,791,620,500,000.00	1,358,092,300,000	326,616,700,000	
Total For R2030									677,791,620,500,000.00	1,358,092,300,000	326,616,700,000	
R2032 On 31/03/2032 Spot Bond			9.79500	92.32879	9.88500	91.77125			995,896,830,000,000.00	101,674,000,000	112,979,307,600	
Total R2032 SPOT									995,896,830,000,000.00	101,674,000,000	112,979,307,600	
Total For R2032									995,896,830,000,000.00	101,674,000,000	112,979,307,600	
R2035 On 28/02/2035 Spot Bond			10.28000	93.08074	10.37000	92.46280			039,915,548,000,000.00	101,159,100,000	1065,644,159,500	
Total R2035 SPOT									039,915,548,000,000.00	101,159,100,000	1065,644,159,500	
Total For R2035									039,915,548,000,000.00	101,159,100,000	1065,644,159,500	
R2037 On 31/01/2037 Spot Bond			10.50500	88.62950	10.60000	87.97731			458,923,895,000,000.00	138,879,000,000	890,648,302,000	
Total R2037 SPOT									458,923,895,000,000.00	138,879,000,000	890,648,302,000	
Total For R2037									458,923,895,000,000.00	138,879,000,000	890,648,302,000	
R2040 On 31/01/2040 Spot Bond			10.61500	90.98277	10.70500	90.31656			677,063,850,000,000.00	157,990,000,000	981,103,309,000	
Total R2040 SPOT									677,063,850,000,000.00	157,990,000,000	981,103,309,000	
Total For R2040									677,063,850,000,000.00	157,990,000,000	981,103,309,000	
R2044 On 31/01/2044 Spot Bond			10.65000	87.70905	10.74500	86.99429			370,852,800,000,000.00	316,512,000,000	297,452,996,100	
Total R2044 SPOT									370,852,800,000,000.00	316,512,000,000	297,452,996,100	
Total For R2044									370,852,800,000,000.00	316,512,000,000	297,452,996,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048 On 28/02/2048 Spot Bond			10.61000	86.68960	10.69500	86.02768		653,611,191,200,000.00	1,475,363,920,000	149,490,094,30	
Total R2048 SPOT								3,611,191,200,000.00	475,363,920,000	149,490,094,30	
Total For R2048								3,611,191,200,000.00	475,363,920,000	149,490,094,30	
R209 On 31/03/2036 Spot Bond			10.26000	71.97037	10.35000	71.43274		562,555,800,000,000.00	54,830,000,000	495,090,000,00	
Total R209 SPOT								2,555,800,000,000.00	54,830,000,000	495,090,000,00	
Total For R209								2,555,800,000,000.00	54,830,000,000	495,090,000,00	
R210 On 31/03/2028 Spot Bond			3.00000	213.63659	3.01000	213.48127		11,776,795,500,000.00	3,925,598,500	168,762,780,80	
Total R210 SPOT								11,776,795,500,000.00	3,925,598,500	168,762,780,80	
Total For R210								11,776,795,500,000.00	3,925,598,500	168,762,780,80	
R212 On 31/01/2022 Spot Bond			1.50000	177.28361	1.50000	177.26233		025,400,000,000,000.00	683,600,000,000	460,000,000,00	
Total R212 SPOT								2,540,000,000,000.00	683,600,000,000	460,000,000,00	
Total For R212								2,540,000,000,000.00	683,600,000,000	460,000,000,00	
R213 On 28/02/2031 Spot Bond			9.61000	86.78630	9.70000	86.28179		654,271,864,000,000.00	68,082,400,000	657,174,579,90	
Total R213 SPOT								4,271,864,000,000.00	68,082,400,000	657,174,579,90	
Total For R213								4,271,864,000,000.00	68,082,400,000	657,174,579,90	
R214 On 28/02/2041 Spot Bond			10.60500	68.90563	10.70000	68.32394		378,580,401,500,000.00	695,764,300,000	661,880,801,70	
Total R214 SPOT								8,580,401,500,000.00	695,764,300,000	661,880,801,70	
Total For R214								8,580,401,500,000.00	695,764,300,000	661,880,801,70	
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.10857		0.00	0		
Total RDFB11 SPOT								0.00	0		
Total For RDFB11								0.00	0		
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.81232		0.00	0		
Total RDFB12 SPOT								0.00	0		
Total For RDFB12								0.00	0		
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.44833		0.00	0		
Total RDFB14 SPOT								0.00	0		
Total For RDFB14								0.00	0		
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.60749		0.00	0		
Total RDFB15 SPOT								0.00	0		
Total For RDFB15								0.00	0		
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.72713		0.00	0		
Total RDFB16 SPOT								0.00	0		
Total For RDFB16								0.00	0		
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.19901		0.00	0		
Total RDFB17 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 RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	98.88198				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.25722				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.19673				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.20545				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.09130				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.58771				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.37194				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.65543				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.08640				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.97071				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	100.29481				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	100.47450				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	100.72008				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	101.28737				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.67650				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.70671				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.50483				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.17312				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.58938				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	99.89906				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.56225				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.16590				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.16965				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES52 On 07/05/2024 Spot Bond					0.00000	100.84784				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.24101				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RMB106 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMB106 SPOT										0.00	0	
Total For RMB106										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.78000	105.52826	6.78000	105.50894				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.95500	92.80825	11.95500	92.77865				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.00000	98.34522	11.00000	98.31630				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.33039				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.11500	98.24062	10.11500	98.21400				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.26000	103.64414	5.26000	103.62951				0.00	0	
Total SBK23 SPOT										0.00	0	
Total For SBK23										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.88666				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.93298				0.00	0	
Total SBN03 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 SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.86000	109.34898	7.86000	109.32569				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.32084				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.70500	110.46283	6.70500	110.44304				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.93500	101.88062	7.93500	101.85872				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.07000	108.06016	8.07000	108.03668				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.22000	109.94758	7.22000	109.92604				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.39500	108.51667	7.39500	108.49525				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.87000	108.97701	8.87000	108.95132				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.73000	104.95486	5.73000	104.93849				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.50500	111.88520	7.50500	111.86244				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.18500	113.65063	8.18500	113.62544				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			5.99500	109.05868	5.99500	109.04117				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.66895				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	100.98146				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			4.42000	104.39880	4.42000	104.38620				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.62000	6.62000	6.62000	110.18027				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.15973				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.82701				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	100.75238				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			5.04000	102.24433	5.04000	102.23052				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.73452				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.04077				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.48049				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS62 On 31/01/2024 Spot Bond					0.00000	101.50271				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.73761				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.00230				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.37609				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.30812				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	99.99364				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.91936				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.51413				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.05000	318.41950	2.05000	318.37650				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.75100	4.75100	4.75100	223.25712				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.61866				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.63932				0.00	0	100,000,00
Total SBSS02 SPOT										0.00	0	100,000,00

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 SBSS02										0.00	0	100,000,00
SBT101 On 31/03/2022 Spot Bond					0.00000	100.95098				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	102.44197				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.33579				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.16271				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	100.08132				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.89797				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.98540				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.47000	107.87494	6.47000	107.85607				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.71638				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.54761				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	107.00451				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT207 On 28/11/2025 Spot Bond					0.00000	102.99308				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	100.24835				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	99.32449				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.68953				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.71489				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.84000	101.16295	8.84000	101.13917				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.73176				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.78734				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.75899				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.75216				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.80662				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.73862				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.80662				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.79299				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.88824				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.76585				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.83383				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.82700				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.86000	108.58410	6.86000	108.56397				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.44863				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.56719				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.75909				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1:On 21/08/2022 Spot Bond					0.00000	100.91487				0.00	0	
Total SPDA12 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 SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.94010				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.59999				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.61402				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.14565				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.33222				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	100.25565				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.45711				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	101.50703				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	101.36872				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.63486				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.10331				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.05886				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01: On 31/01/2025 Spot Bond			4.08000	4.08000	4.08000	149.91464				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			7.87500	111.03160	7.87500	111.00804				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			9.19000	89.08301	9.19000	89.06090				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	98.19450				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	99.86664				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			6.50000	107.66510	6.50000	107.64619				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			4.72000	115.89587	4.72000	115.87203				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.62123				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.03725				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.41335				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.68000	2.68000	2.68000	314.73648				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	

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 26/10/2022 Spot Bond					0.00000	101.04819				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	100.91608				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					0.00000	99.98745				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.46500	3.46500	3.46500	152.62398				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.72000	4.72000	4.72000	115.87203				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.38000	4.38000	4.38000	107.51352				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.19000	4.19000	4.19000	199.73818				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.57856				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.56780				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.54130				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.32468				0.00	0	
Total SSN073 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 SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.31709				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	104.24458				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	103.81071				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.24138				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	99.86355				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.59225				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.37741				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.90901				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.58600	4.58600	4.58600	226.77490				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.15837				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	102.08684				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.46037				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.61953				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.45897				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.09000	92.06817	10.09000	92.04355				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	100.27078				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.34000	95.91196	4.34000	198.06480				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			4.76600	92.90059	4.76600	222.94056				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 04/02/2022 Spot Bond					0.00000	100.80757				0.00	0	
Total SSN106 SPOT										0.00	0	
Total For SSN106										0.00	0	
SSN106 On 10/02/2023 Spot Bond					0.00000	100.75625				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN107 On 31/03/2024 Spot Bond					0.00000	100.08080				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 11/03/2022 Spot Bond					0.00000	100.30035				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN120 On 31/08/2024 Spot Bond					0.00000	100.45030				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12: On 22/02/2022 Spot Bond					0.00000	95.81317				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN13: On 22/03/2022 Spot Bond					0.00000	100.18840				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13: On 04/01/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN132 SPOT										0.00	0	
Total For SSN132										0.00	0	
SSN13: On 03/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN133 SPOT										0.00	0	
Total For SSN133										0.00	0	
SSN13: On 12/10/2022 Spot Bond					0.00000	101.23163				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 18/01/2022 Spot Bond					0.00000	101.11814				0.00	0	
Total SSN135 SPOT										0.00	0	
Total For SSN135										0.00	0	
SSN13: On 19/01/2022 Spot Bond					0.00000	101.06176				0.00	0	
Total SSN137 SPOT										0.00	0	
Total For SSN137										0.00	0	
SSN13: On 20/10/2022 Spot Bond					0.00000	101.17449				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	101.42975				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	101.26193				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond					0.00000	100.94774				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	101.23623				0.00	0	
Total SSN142 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 SSN142										0.00	0	
SSN14: On 18/02/2022 Spot Bond					0.00000	100.62233				0.00	0	
Total SSN143 SPOT										0.00	0	
Total For SSN143										0.00	0	
SSN14: On 18/02/2022 Spot Bond					0.00000	100.61589				0.00	0	
Total SSN144 SPOT										0.00	0	
Total For SSN144										0.00	0	
SSN14: On 28/02/2022 Spot Bond					0.00000	100.53286				0.00	0	
Total SSN145 SPOT										0.00	0	
Total For SSN145										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.43278				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN14: On 15/02/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN147 SPOT										0.00	0	
Total For SSN147										0.00	0	
SST20: On 08/12/2026 Spot Bond					0.00000	100.45462				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.37000	104.36031	8.37000	104.33680				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.54847				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.60347				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.60113				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.63020				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.61852				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	102.67198	7.21000	102.65223				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	101.84812	7.72000	101.80574				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.38092				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.35744				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.61857				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.92229				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.34032				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.27074				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.82711				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.59380				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.17165				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS163 On 22/10/2022 Spot Bond					0.00000	101.18188				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.69300				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.94186				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	101.18073				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.09143				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.09612				0.00	0	90,000,00
Total TFS168 SPOT										0.00	0	90,000,00
Total For TFS168										0.00	0	90,000,00
TFS169 On 30/11/2024 Spot Bond					0.00000	100.46236				0.00	0	120,000,00
Total TFS169 SPOT										0.00	0	120,000,00
Total For TFS169										0.00	0	120,000,00
TFS170 On 30/11/2026 Spot Bond					0.00000	100.48335				0.00	0	60,000,00
Total TFS170 SPOT										0.00	0	60,000,00
Total For TFS170										0.00	0	60,000,00
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.64787				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.17203				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.58978				0.00	0	
Total TH15A5 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 TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.62575				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	100.60000				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.67956				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.84052				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	100.87273				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.73452				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.97319				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.70646				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.70276				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.22536				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.95518				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.73764				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A1 On 21/08/2024 Spot Bond					0.00000	100.87027				0.00	0	210,000,00
Total TH16A2 SPOT										0.00	0	210,000,00
Total For TH16A2										0.00	0	210,000,00
TH16A2 On 21/08/2024 Spot Bond			8.49000	103.14384	8.49000	103.12054				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A3 On 21/08/2022 Spot Bond					0.00000	100.78293				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.63627				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2022 Spot Bond					0.00000	100.60701				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.63276				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			5.76000	102.13655	5.76000	102.12079				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	100.65849				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.70060				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.70293				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.69475				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C: On 21/08/2024 Spot Bond					0.00000	100.75086				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.73567				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.94581				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.04487				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.98661				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.68278				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.66526				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.72481				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.69796				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.93935				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.89625				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O On 21/02/2022 Spot Bond					0.00000	100.53428				0.00	0	
Total TH17O1 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 TH17O1										0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.54848				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.34262				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.20000	104.84869	6.20000	104.83101				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.85000	109.74779	6.85000	109.72738				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.29702				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.26442				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.37000	104.41535	8.37000	104.39184				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.62722				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.28019				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.72178				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.80873				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.75000	108.64904	6.75000	108.62912				0.00	0	1,112,000.00

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 TN23 SPOT										0.00	0	1,112,000.00
Total For TN23										0.00	0	1,112,000.00
TN23/R On 06/11/2023 Spot Bond			100.00000	32.50821	100.00000	32.43547				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			8.68000	106.07235	8.68000	106.04786				0.00	0	1,650,000.00
Total TN25 SPOT										0.00	0	1,650,000.00
Total For TN25										0.00	0	1,650,000.00
TN25/R On 19/08/2025 Spot Bond			100.00000	17.70145	100.00000	17.66248				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			9.77000	97.44548	9.77000	97.41980				0.00	0	19,570,300.00
Total TN27 SPOT										0.00	0	19,570,300.00
Total For TN27										0.00	0	19,570,300.00
TN27/R On 14/11/2027 Spot Bond			100.00000	10.78842	100.00000	10.76428				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN30 On 09/10/2030 Spot Bond			10.97500	99.87325	10.97500	99.84393				0.00	0	1,200,000.00
Total TN30 SPOT										0.00	0	1,200,000.00
Total For TN30										0.00	0	1,200,000.00
TN30/R On 09/10/2030 Spot Bond			8.00000	118.04156	8.00000	118.01612				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN40 On 09/10/2040 Spot Bond			11.89000	94.07075	11.89000	94.04091				0.00	0	1,720,000.00
Total TN40 SPOT										0.00	0	1,720,000.00
Total For TN40										0.00	0	1,720,000.00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.56377	10.75000	102.53428				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.22337				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.51355				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.22568				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.53859				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			7.61000	100.22047	7.61000	100.30825				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM: On 20/06/2022 Spot Bond					0.00000	100.19373				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM: On 20/12/2022 Spot Bond					0.00000	100.45244				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.10352				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.21000	103.60001	6.21000	103.58251				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.71703				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.92974				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.34072				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.17643				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.23979				0.00	0	
Total TRA4A3 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 TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.50000	107.77478	6.50000	107.75584				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.17643				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.23979				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.96664	8.62000	101.94300				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.23281				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	102.14252				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.25442				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.56373				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.32105				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.75159				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25: On 14/02/2022 Spot Bond					0.00000	99.47095				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP25: On 11/03/2022 Spot Bond					0.00000	99.10478				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP257 On 16/03/2022 Spot Bond					0.00000	99.02080				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP258 On 11/05/2022 Spot Bond					0.00000	98.31451				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP259 On 16/09/2022 Spot Bond					0.00000	96.43591				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.61384				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.31857				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.10408				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC38 On 10/01/2022 Spot Bond					0.00000	100.98970				0.00	0	
Total TWC387 SPOT										0.00	0	
Total For TWC387										0.00	0	
TWC38 On 17/01/2022 Spot Bond					0.00000	100.92177				0.00	0	
Total TWC388 SPOT										0.00	0	
Total For TWC388										0.00	0	
TWC38 On 24/01/2022 Spot Bond					0.00000	100.85432				0.00	0	
Total TWC389 SPOT										0.00	0	
Total For TWC389										0.00	0	
TWC39 On 31/01/2022 Spot Bond					0.00000	100.77930				0.00	0	
Total TWC390 SPOT										0.00	0	
Total For TWC390										0.00	0	
TWC39 On 04/02/2022 Spot Bond					0.00000	100.68597				0.00	0	
Total TWC391 SPOT										0.00	0	
Total For TWC391										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC39 On 18/02/2022 Spot Bond					0.00000	100.51247				0.00	0	
Total TWC392 SPOT										0.00	0	
Total For TWC392										0.00	0	
TWC39 On 25/02/2022 Spot Bond					0.00000	100.46479				0.00	0	
Total TWC393 SPOT										0.00	0	
Total For TWC393										0.00	0	
TWC39 On 04/03/2022 Spot Bond					0.00000	100.33500				0.00	0	
Total TWC394 SPOT										0.00	0	
Total For TWC394										0.00	0	
TWC39 On 11/03/2022 Spot Bond					0.00000	100.25010				0.00	0	
Total TWC395 SPOT										0.00	0	
Total For TWC395										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.20000	107.35278	10.20000	107.32329				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.70455				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.79301				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.83383				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.01056				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.89660				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.54944				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.59786				0.00	0	
Total VKE14 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	Open Interest
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.68604				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.71321				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.58199				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.57073				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.32584				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT												
Total for SPOT :										49,456,805,505,985,000.00	583,685,287,400	473,626,778,800
Total Futures												
Total Options												
Grand Total:												