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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/02/2022

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 05/05/2022 Bond Future			11.23334	77.50057	11.28756	77.21616			0.00	0	8
ES33 On 04/08/2022 Bond Future			11.44793	78.53911	11.50433	78.25150			0.00	0	26
ES33 On 03/11/2022 Bond Future			11.63793	75.96042	11.69625	75.67047			0.00	0	
ES33 On 02/02/2023 Bond Future			11.85318	77.09761	11.91393	76.80385			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 05/05/2022 Bond Future			11.65500	76.09148	11.69809	75.82775			0.00	0	1,19
ES42 On 04/08/2022 Bond Future			11.84962	77.11163	11.89437	76.84509			0.00	0	3,57
ES42 On 03/11/2022 Bond Future			12.02332	74.03469	12.06955	73.76602			0.00	0	
ES42 On 02/02/2023 Bond Future			12.21170	75.14406	12.25974	74.87193			0.00	0	
Total ES42 Future									0.00	0	4,76
Total For ES42									0.00	0	4,76
I2025 On 05/05/2022 Bond Future			158.52386	158.52386	158.33788	158.33788			0.00	0	5,41
I2025 On 04/08/2022 Bond Future			159.03053	159.03053	158.84373	158.84373			0.00	0	1,11
I2025 On 03/11/2022 Bond Future			161.46569	161.46569	161.27996	161.27996			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	02/02/2023	Bond Future			162.22604	162.22604	162.03922	162.03922			0.00	0	
Total I2025 Future												0.00	0	6,56
Total For I2025												0.00	0	6,56
I2029	On	05/05/2022	Bond Future			115.87464	115.87464	115.75281	115.75281			0.00	0	2,74
I2029	On	04/08/2022	Bond Future			117.42707	117.42707	117.30454	117.30454			0.00	0	1,84
I2029	On	03/11/2022	Bond Future			117.99618	117.99618	117.87504	117.87504			0.00	0	
I2029	On	02/02/2023	Bond Future			119.76037	119.76037	119.63813	119.63813			0.00	0	
Total I2029 Future												0.00	0	4,56
Total For I2029												0.00	0	4,56
I2033	On	05/05/2022	Bond Future			113.19009	113.19009	113.25222	113.25222			0.00	0	2,31
I2033	On	04/08/2022	Bond Future			114.70637	114.70637	114.77027	114.77027			0.00	0	4,96
I2033	On	03/11/2022	Bond Future			115.15193	115.15193	115.21996	115.21996			0.00	0	
I2033	On	02/02/2023	Bond Future			116.87342	116.87342	116.94325	116.94325			0.00	0	
Total I2033 Future												0.00	0	7,33
Total For I2033												0.00	0	7,33
I2038	On	05/05/2022	Bond Future			130.76695	130.76695	130.20612	130.20612			0.00	0	4,11
I2038	On	04/08/2022	Bond Future			130.69960	130.69960	130.13280	130.13280			0.00	0	2,66
I2038	On	03/11/2022	Bond Future			132.70178	132.70178	132.12937	132.12937			0.00	0	
I2038	On	02/02/2023	Bond Future			132.82550	132.82550	132.24637	132.24637			0.00	0	
Total I2038 Future												0.00	0	6,84
Total For I2038												0.00	0	6,84
I2046	On	05/05/2022	Bond Future			119.53949	119.53949	118.87528	118.87528			0.00	0	14,00
I2046	On	04/08/2022	Bond Future			121.14099	121.14099	120.46906	120.46906			0.00	0	2,96
I2046	On	03/11/2022	Bond Future			121.06576	121.06576	120.38702	120.38702			0.00	0	
I2046	On	02/02/2023	Bond Future			122.87622	122.87622	122.18804	122.18804			0.00	0	
Total I2046 Future												0.00	0	16,97
Total For I2046												0.00	0	16,97
I2050	On	05/05/2022	Bond Future			124.28620	124.28620	123.64540	123.64540			0.00	0	8,51
I2050	On	04/08/2022	Bond Future			123.92994	123.92994	123.28175	123.28175			0.00	0	1,16
I2050	On	03/11/2022	Bond Future			125.82794	125.82794	125.17308	125.17308			0.00	0	
I2050	On	02/02/2023	Bond Future			125.64123	125.64123	124.97809	124.97809			0.00	0	
Total I2050 Future												0.00	0	9,76
Total For I2050												0.00	0	9,76
R186	On	05/05/2022	Bond Future			7.88511	113.97519	7.94474	113.73454		5.22	0.00	0	72,66
R186	On	04/08/2022	Bond Future			8.07448	110.18712	8.13823	109.94431		5.29	0.00	0	
R186	On	03/11/2022	Bond Future			8.21292	111.85271	8.28064	111.60908		5.02	0.00	0	
R186	On	02/02/2023	Bond Future			8.39046	108.21111	8.46338	107.96462		5.12	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R186 Future												0.00	0	72,66	
R186	On	05/05/2022	Bond Future	6.73	Call			31.30000	0.03130	46,210	4.92		0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.64	Call			3,074.17000	3.07417	3,251,890	5.55		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			316.33000	0.31633	253,400	5.55		0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			4,088.27000	4.08827	4,291,220	5.75		0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			167.27000	0.16727	129,570	5.75		0.00	0	40
R186	On	05/05/2022	Bond Future	9.18	Call			4,937.81000	4.93781	5,154,340	5.90		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Call			2,063.86000	2.06386	2,207,980	5.35		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			604.06000	0.60406	507,530	5.35		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			2,092.14000	2.09214	2,237,510	5.36		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			592.72000	0.59272	497,440	5.36		0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			2,178.33000	2.17833	2,326,820	5.38		0.00	0	40
R186	On	05/05/2022	Bond Future	7.48	Put			2,320.39000	2.32039	2,122,460	5.00		0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			1,028.77000	1.02877	1,125,740	5.18		0.00	0	40
R186	On	05/05/2022	Bond Future	7.88	Put			1,290.07000	1.29007	1,146,390	5.18		0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			1,608.97000	1.60897	1,736,140	5.28		0.00	0	40
R186	On	05/05/2022	Bond Future	8.14	Put			825.55000	0.82555	712,070	5.28		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			2,035.54000	2.03554	2,178,790	5.35		0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			97.67000	0.09767	73,550	5.90		0.00	0	40
R186	On	05/05/2022	Bond Future	6.73	Put			5,066.33000	5.06633	4,840,590	4.92		0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			243.66000	0.24366	269,810	4.91		0.00	0	40
R186	On	05/05/2022	Bond Future	7.28	Put			2,964.02000	2.96402	2,749,520	4.91		0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			427.27000	0.42727	469,990	5.00		0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			615.38000	0.61538	517,980	5.35		0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			560.15000	0.56015	467,990	5.38		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			6,240.64000	6.24064	6,450,640	6.18		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			214.46000	0.21446	181,650	6.18		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			148.04000	0.14804	186,480	4.54		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			4,747.36000	4.74736	4,542,990	4.54		0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			1,279.22000	1.27922	1,367,070	5.15		0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			1,959.78000	1.95978	1,804,820	5.15		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			1,617.78000	1.61778	1,726,070	5.24		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			1,611.05000	1.61105	1,476,530	5.24		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			1,637.83000	1.63783	1,747,040	5.25		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			1,593.07000	1.59307	1,459,470	5.25		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			1,597.86000	1.59786	1,704,930	5.24		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			1,629.17000	1.62917	1,493,430	5.24		0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put			1,499.99000	1.49999	1,412,880	5.16		0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call			2,418.24000	2.41824	2,573,470	5.15		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
R186	On	03/11/2022	Bond Future	8.53	Put			1,527.04000	1.52704	1,438,640	5.15	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call			2,440.21000	2.44021	2,596,090	5.15	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			1,513.46000	1.51346	1,425,710	5.15	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			2,462.27000	2.46227	2,618,790	5.16	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call			1,975.42000	1.97542	2,081,280	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put			2,392.90000	2.39290	2,252,270	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call			1,941.42000	1.94142	2,046,050	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put			2,426.77000	2.42677	2,284,910	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call			1,958.59000	1.95859	2,063,840	5.06	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put			2,410.00000	2.41000	2,268,760	5.06	0.00	0	
Total R186 Option												0.00	0	24,75
Total For R186												0.00	0	97,38
R197	On	05/05/2022	Bond Future			326.37387	326.37387	326.01040	326.01040			0.00	0	75
R197	On	04/08/2022	Bond Future			322.34182	322.34182	321.97697	321.97697			0.00	0	
R197	On	03/11/2022	Bond Future			327.28095	327.28095	326.91862	326.91862			0.00	0	
R197	On	02/02/2023	Bond Future			323.58037	323.58037	323.21761	323.21761			0.00	0	
Total R197 Future												0.00	0	75
Total For R197												0.00	0	75
R202	On	05/05/2022	Bond Future			249.50180	249.50180	249.15902	249.15902			0.00	0	6,35
R202	On	04/08/2022	Bond Future			248.38027	248.38027	248.03549	248.03549			0.00	0	5
R202	On	03/11/2022	Bond Future			252.18410	252.18410	251.84019	251.84019			0.00	0	
R202	On	02/02/2023	Bond Future			251.38952	251.38952	251.04363	251.04363			0.00	0	
Total R202 Future												0.00	0	6,45
Total For R202												0.00	0	6,45
R2023	On	05/05/2022	Bond Future			5.37241	103.33669	5.40827	103.30824		0.97	0.00	0	14,67
R2023	On	04/08/2022	Bond Future			5.45127	104.67212	5.50259	104.64397		0.68	0.00	0	2,36
R2023	On	03/11/2022	Bond Future			4.77712	102.37434	4.85956	102.34882		0.35	0.00	0	
Total R2023 Future												0.00	0	17,03
R2023	On	05/05/2022	Bond Future	6.29	Call			732.07000	0.73207	751,020	1.14	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put			36.52000	0.03652	27,020	1.14	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call			739.16000	0.73916	758,260	1.14	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put			35.76000	0.03576	26,410	1.14	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call			746.25000	0.74625	765,500	1.14	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put			35.01000	0.03501	25,810	1.14	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put			109.29000	0.10929	90,660	0.73	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Call			401.87000	0.40187	411,770	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			107.89000	0.10789	89,640	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call			405.94000	0.40594	415,980	0.74	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2023	On	04/08/2022	Bond Future	6.05	Put			106.51000	0.10651	88,400	0.74	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call			397.81000	0.39781	407,330	0.73	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			455.18000	0.45518	473,860	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			26.72000	0.02672	19,880	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			458.01000	0.45801	476,580	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			26.49000	0.02649	19,540	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			460.67000	0.46067	479,480	0.43	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			26.08000	0.02608	19,370	0.43	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	17,03
R2030	On	05/05/2022	Bond Future			9.40879	94.55050	9.50405	94.06240		8.57	28,743,352.00	304	71,97
R2030	On	04/08/2022	Bond Future			9.60571	91.78819	9.70556	91.29451		8.59	0.00	0	25,66
R2030	On	03/11/2022	Bond Future			9.75927	93.17661	9.86338	92.67783		8.13	0.00	0	
R2030	On	02/02/2023	Bond Future			9.94100	90.54493	10.05027	90.03941		8.30	0.00	0	
Total R2030 Future												28,743,352.00	304	97,62
R2030	On	05/05/2022	Bond Future	7.73	Call			8.32000	0.00832	11,540	8.09	0.00	0	20
R2030	On	05/05/2022	Bond Future	11.04	Call			7,526.94000	7.52694	7,992,160	10.28	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put			93.09000	0.09309	70,210	10.28	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call			2,976.07000	2.97607	3,328,450	8.97	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			3,937.01000	3.93701	4,331,460	9.27	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			469.04000	0.46904	375,390	9.27	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Call			1,186.43000	1.18643	1,398,150	8.47	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			5,591.23000	5.59123	5,138,650	7.85	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			3,977.07000	3.97707	4,373,060	9.29	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Put			460.50000	0.46050	368,390	9.29	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Call			1,972.78000	1.97278	2,260,060	8.68	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			1,231.31000	1.23131	1,030,490	8.68	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	8.81	Call			333.78000	0.33378	417,980	8.06	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put			734.32000	0.73432	598,600	8.97	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			3,897.07000	3.89707	4,289,950	9.26	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			477.73000	0.47773	382,510	9.26	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Put			3,621.76000	3.62176	3,233,260	8.12	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call			788.06000	0.78806	947,880	8.33	0.00	0	7,50
R2030	On	05/05/2022	Bond Future	9.15	Put			2,618.90000	2.61890	2,290,620	8.33	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			1,977.40000	1.97740	1,701,020	8.47	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.60	Call			1,826.16000	1.82616	2,101,270	8.64	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			1,337.85000	1.33785	1,124,860	8.64	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	7.73	Put			9,663.89000	9.66389	9,179,010	8.09	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			38.22000	0.03822	51,690	7.96	0.00	0	1,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 05/05/2022 Bond Future	8.14	Put			7,352.46000	7.35246	6,877,830	7.96		0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			112.21000	0.11221	147,730	7.85		0.00	0	1,0
R2030 On 05/05/2022 Bond Future	8.81	Put			3,966.64000	3.96664	3,562,740	8.06		0.00	0	
R2030 On 05/05/2022 Bond Future	8.89	Call			416.83000	0.41683	516,430	8.12		0.00	0	1,8
R2030 On 04/08/2022 Bond Future	9.54	Put			2,575.41000	2.57541	2,325,060	8.47		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			1,777.90000	1.77790	2,023,070	8.48		0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			2,548.50000	2.54850	2,299,990	8.48		0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			204.57000	0.20457	258,600	8.08		0.00	0	8
R2030 On 04/08/2022 Bond Future	10.95	Call			6,389.38000	6.38938	6,819,060	9.79		0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Put			511.90000	0.51190	447,900	9.79		0.00	0	8
R2030 On 04/08/2022 Bond Future	9.05	Call			839.53000	0.83953	993,010	8.16		0.00	0	8
R2030 On 04/08/2022 Bond Future	8.30	Put			7,477.24000	7.47724	7,037,590	8.08		0.00	0	
R2030 On 04/08/2022 Bond Future	9.05	Put			4,143.70000	4.14370	3,803,500	8.16		0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			1,754.99000	1.75499	1,998,320	8.47		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			1,800.73000	1.80073	2,047,730	8.48		0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Put			2,521.54000	2.52154	2,274,860	8.48		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			2,140.46000	2.14046	1,918,570	8.35		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			3,242.67000	3.24267	3,520,940	8.35		0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			2,121.86000	2.12186	1,901,350	8.35		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			3,185.95000	3.18595	3,461,150	8.34		0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			2,159.19000	2.15919	1,935,610	8.34		0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			3,214.26000	3.21426	3,491,150	8.35		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Put			3,063.04000	3.06304	2,829,250	8.30		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Call			1,262.46000	1.26246	1,431,140	7.83		0.00	0	
R2030 On 02/02/2023 Bond Future	9.20	Put			5,292.48000	5.29248	4,955,640	7.83		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			2,082.56000	2.08256	2,310,330	8.11		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Call			2,375.77000	2.37577	2,621,890	8.19		0.00	0	
R2030 On 02/02/2023 Bond Future	9.80	Put			3,538.92000	3.53892	3,279,520	8.19		0.00	0	
R2030 On 02/02/2023 Bond Future	8.81	Call			776.45000	0.77645	898,440	7.67		0.00	0	1
R2030 On 02/02/2023 Bond Future	8.81	Put			6,731.02000	6.73102	6,347,490	7.67		0.00	0	
R2030 On 02/02/2023 Bond Future	9.99	Put			3,085.42000	3.08542	2,850,380	8.29		0.00	0	
R2030 On 02/02/2023 Bond Future	10.00	Call			2,830.92000	2.83092	3,102,650	8.30		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Call			2,854.90000	2.85490	3,127,880	8.31		0.00	0	
R2030 On 02/02/2023 Bond Future	10.01	Put			3,040.78000	3.04078	2,808,240	8.31		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Call			2,689.88000	2.68988	2,954,030	8.27		0.00	0	
R2030 On 02/02/2023 Bond Future	9.94	Put			3,200.04000	3.20004	2,958,670	8.27		0.00	0	1
R2030 On 02/02/2023 Bond Future	9.99	Call			2,807.04000	2.80704	3,077,520	8.29		0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			3,904.67000	3.90467	3,626,920	8.11		0.00	0	1
Total R2030 Option										0.00	0	29,4

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For R2030										28,743,352.00	304	127,05
R2032 On 05/05/2022 Bond Future			9.82831	91.04307	9.90733	90.58457		9.95		0.00	0	132,33
R2032 On 04/08/2022 Bond Future			10.00816	92.24077	10.09044	91.77711		9.54		0.00	0	
R2032 On 03/11/2022 Bond Future			10.15924	89.48266	10.24459	89.01437		9.44		0.00	0	
R2032 On 02/02/2023 Bond Future			10.33094	90.80197	10.41994	90.32738		9.22		0.00	0	
Total R2032 Future										0.00	0	132,33
R2032 On 05/05/2022 Bond Future	9.58	Call			871.01000	0.87101	1,035,960	9.43		0.00	0	78
R2032 On 05/05/2022 Bond Future	9.58	Put			2,790.71000	2.79071	2,497,160	9.43		0.00	0	
R2032 On 05/05/2022 Bond Future	10.18	Call			2,635.75000	2.63575	2,946,450	10.14		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.18	Put			1,077.26000	1.07726	929,460	10.14		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Put			884.78000	0.88478	758,630	10.27		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Call			6,464.92000	6.46492	6,886,730	11.47		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			221.94000	0.22194	185,250	11.47		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			7,141.42000	7.14142	7,571,000	11.65		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			167.71000	0.16771	138,790	11.65		0.00	0	78
R2032 On 05/05/2022 Bond Future	10.98	Call			6,176.63000	6.17663	6,594,480	11.39		0.00	0	
R2032 On 05/05/2022 Bond Future	10.29	Call			3,061.77000	3.06177	3,394,120	10.27		0.00	0	95
R2032 On 05/05/2022 Bond Future	10.98	Put			249.47000	0.24947	208,820	11.39		0.00	0	95
R2032 On 05/05/2022 Bond Future	11.02	Call			6,368.86000	6.36886	6,789,400	11.45		0.00	0	
R2032 On 05/05/2022 Bond Future	11.02	Put			230.97000	0.23097	193,010	11.45		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Call			6,416.87000	6.41687	6,838,080	11.46		0.00	0	
R2032 On 05/05/2022 Bond Future	11.03	Put			226.41000	0.22641	189,120	11.46		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			2,757.00000	2.75700	3,041,050	9.71		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Put			2,144.56000	2.14456	1,964,950	9.71		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			2,788.41000	2.78841	3,074,060	9.72		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			2,120.35000	2.12035	1,942,340	9.72		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			320.58000	0.32058	393,120	8.50		0.00	0	80
R2032 On 04/08/2022 Bond Future	8.97	Put			6,919.00000	6.91900	6,527,880	8.50		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			318.41000	0.31841	288,770	11.95		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			1,466.34000	1.46634	1,664,760	9.31		0.00	0	80
R2032 On 04/08/2022 Bond Future	9.72	Put			3,579.31000	3.57931	3,314,070	9.31		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			2,820.24000	2.82024	3,107,480	9.73		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			2,096.61000	2.09661	1,920,190	9.73		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Call			8,405.58000	8.40558	8,828,110	11.55		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			440.56000	0.44056	399,430	11.55		0.00	0	80
R2032 On 04/08/2022 Bond Future	11.89	Call			9,702.68000	9.70268	10,136,700	11.95		0.00	0	
R2032 On 03/11/2022 Bond Future	10.49	Put			2,289.48000	2.28948	2,094,320	9.61		0.00	0	48
R2032 On 03/11/2022 Bond Future	10.56	Call			3,848.44000	3.84844	4,131,580	9.68		0.00	0	
R2032 On 03/11/2022 Bond Future	10.56	Put			2,146.02000	2.14602	1,960,870	9.68		0.00	0	18

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	03/11/2022	Bond Future	9.31	Call		848.36000	0.84836	949,890	8.65	0.00	0	18
R2032	On	03/11/2022	Bond Future	9.31	Put		6,159.99000	6.15999	5,793,230	8.65	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Call		922.13000	0.92213	1,030,610	8.70	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.16	Call		2,637.60000	2.63760	2,864,880	9.38	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put		3,101.71000	3.10171	2,860,700	9.38	0.00	0	18
R2032	On	03/11/2022	Bond Future	10.49	Call		3,617.87000	3.61787	3,891,000	9.61	0.00	0	
R2032	On	03/11/2022	Bond Future	9.36	Put		5,939.09000	5.93909	5,579,280	8.70	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call		2,502.96000	2.50296	2,723,040	9.35	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put		3,242.91000	3.24291	2,994,700	9.35	0.00	0	48
R2032	On	03/11/2022	Bond Future	10.66	Call		4,189.08000	4.18908	4,485,910	9.78	0.00	0	
R2032	On	03/11/2022	Bond Future	10.66	Put		1,956.02000	1.95602	1,784,560	9.78	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call		2,572.98000	2.57298	2,812,190	9.02	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put		3,968.68000	3.96868	3,733,300	9.02	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.39	Put		3,332.05000	3.33205	3,123,430	9.16	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call		3,200.23000	3.20023	3,467,420	9.16	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put		3,306.27000	3.30627	3,098,870	9.16	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call		962.70000	0.96270	1,089,200	8.52	0.00	0	48
R2032	On	02/02/2023	Bond Future	9.31	Put		7,131.79000	7.13179	6,783,700	8.52	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Call		3,481.19000	3.48119	3,759,020	9.22	0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put		3,057.15000	3.05715	2,860,390	9.22	0.00	0	48
R2032	On	02/02/2023	Bond Future	10.38	Call		3,145.43000	3.14543	3,410,530	9.15	0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put		3,357.99000	3.35799	3,148,500	9.15	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call		3,172.77000	3.17277	3,438,740	9.16	0.00	0	
Total R2032 Option											0.00	0	9,95
Total For R2032											0.00	0	142,32
R2035	On	05/05/2022	Bond Future			10.28483	91.77255	10.33750	91.42942	11.26	3,212,039.25	35	70,27
R2035	On	04/08/2022	Bond Future			10.46611	92.93966	10.52082	92.59285	10.82	0.00	0	48,48
R2035	On	03/11/2022	Bond Future			10.61229	89.87847	10.66873	89.52885	10.76	0.00	0	
R2035	On	02/02/2023	Bond Future			10.77667	91.24165	10.83529	90.88761	10.45	0.00	0	
Total R2035 Future											3,212,039.25	35	118,77
R2035	On	05/05/2022	Bond Future	10.72	Call		3,510.69000	3.51069	3,754,810	11.93	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	10.72	Put		1,073.72000	1.07372	974,710	11.93	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Call		3,967.82000	3.96782	4,224,290	12.11	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		8,189.36000	8.18936	8,504,350	13.46	0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		209.16000	0.20916	181,020	13.46	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call		13,360.94000	13.36094	13,698,960	14.28	0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put		909.32000	0.90932	822,660	12.11	0.00	0	1,20
R2035	On	05/05/2022	Bond Future	11.63	Call		8,083.56000	8.08356	8,397,800	13.44	0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put		23.95000	0.02395	18,840	14.28	0.00	0	1,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 05/05/2022 Bond Future	11.63	Put			217.16000	0.21716	188,270	13.44		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			8,136.45000	8.13645	8,451,040	13.45		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			213.12000	0.21312	184,580	13.45		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			2,412.73000	2.41273	2,289,120	10.95		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.72	Call			3,449.80000	3.44980	3,683,140	11.03		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			2,203.27000	2.20327	2,089,800	11.03		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			3,486.85000	3.48685	3,721,300	11.04		0.00	0	
R2035 On 04/08/2022 Bond Future	9.53	Put			7,078.48000	7.07848	6,799,040	9.58		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			970.71000	0.97071	1,081,760	10.05		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.84	Put			5,426.74000	5.42674	5,190,980	10.05		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			2,784.64000	2.78464	2,993,600	10.85		0.00	0	40
R2035 On 04/08/2022 Bond Future	12.18	Put			441.29000	0.44129	414,620	13.22		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.64	Call			3,161.61000	3.16161	3,384,810	10.95		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			5,129.41000	5.12941	5,401,840	11.59		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			1,394.40000	1.39440	1,320,020	11.59		0.00	0	10
R2035 On 04/08/2022 Bond Future	12.18	Call			10,103.12000	10.10312	10,423,260	13.22		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Put			2,726.63000	2.72663	2,588,780	10.85		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			2,178.39000	2.17839	2,066,030	11.04		0.00	0	
R2035 On 04/08/2022 Bond Future	9.53	Call			488.63000	0.48863	556,000	9.58		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.74	Call			3,523.82000	3.52382	3,759,370	11.05		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			2,153.50000	2.15350	2,042,240	11.05		0.00	0	
R2035 On 03/11/2022 Bond Future	9.82	Call			1,100.93000	1.10093	1,181,070	9.80		0.00	0	50
R2035 On 03/11/2022 Bond Future	9.82	Put			6,572.35000	6.57235	6,302,870	9.80		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			2,955.63000	2.95563	3,129,350	10.62		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			3,568.51000	3.56851	3,392,610	10.62		0.00	0	50
R2035 On 03/11/2022 Bond Future	10.99	Call			4,378.51000	4.37851	4,594,800	10.96		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			2,131.79000	2.13179	2,011,170	11.12		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Call			4,956.48000	4.95648	5,186,340	11.13		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			2,112.41000	2.11241	1,992,650	11.13		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			4,995.90000	4.99590	5,226,630	11.14		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			2,425.30000	2.42530	2,291,970	10.96		0.00	0	50
R2035 On 03/11/2022 Bond Future	11.15	Put			2,092.90000	2.09290	1,974,010	11.14		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			4,916.88000	4.91688	5,145,880	11.12		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Put			3,179.50000	3.17950	3,024,070	10.68		0.00	0	50
R2035 On 02/02/2023 Bond Future	9.81	Call			1,276.23000	1.27623	1,353,250	9.74		0.00	0	50
R2035 On 02/02/2023 Bond Future	9.81	Put			7,772.67000	7.77267	7,495,650	9.74		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			3,252.66000	3.25266	3,414,850	10.39		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			4,317.43000	4.31743	4,125,580	10.39		0.00	0	50
R2035 On 02/02/2023 Bond Future	10.86	Call			3,858.32000	3.85832	4,038,680	10.53		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Call			3,889.70000	3.88970	4,070,950	10.53		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2035 On 02/02/2023 Bond Future	10.87	Put			3,681.02000	3.68102	3,508,230	10.53		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			3,921.55000	3.92155	4,103,700	10.54		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			3,652.88000	3.65288	3,480,990	10.54		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			4,518.04000	4.51804	4,716,650	10.68		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			3,709.69000	3.70969	3,536,010	10.53		0.00	0	
Total R2035 Option										0.00	0	8,55
Total For R2035										3,212,039.25	35	127,36
R2037 On 05/05/2022 Bond Future			10.43428	87.90522	10.49180	87.52430		11.95		175,810.44	2	84,7
R2037 On 04/08/2022 Bond Future			10.60806	84.80520	10.66776	84.42002		12.09		0.00	0	49,4
R2037 On 03/11/2022 Bond Future			10.74700	86.08876	10.80854	85.69999		11.47		0.00	0	
R2037 On 02/02/2023 Bond Future			10.90523	83.10258	10.96909	82.70862		11.74		0.00	0	
Total R2037 Future										175,810.44	2	134,13
R2037 On 05/05/2022 Bond Future	11.82	Call			8,342.70000	8.34270	8,692,100	14.16		0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Put			201.42000	0.20142	169,900	14.16		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Call			8,395.77000	8.39577	8,745,580	14.17		0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Put			197.67000	0.19767	166,560	14.17		0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Call			8,448.86000	8.44886	8,799,060	14.18		0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Put			194.00000	0.19400	163,280	14.18		0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Call			1,192.93000	1.19293	1,327,150	11.22		0.00	0	
R2037 On 04/08/2022 Bond Future	10.10	Put			4,963.03000	4.96303	4,712,070	11.22		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			3,573.92000	3.57392	3,832,520	12.24		0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Put			2,162.47000	2.16247	2,035,890	12.24		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			3,611.81000	3.61181	3,871,640	12.25		0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Put			2,137.67000	2.13767	2,012,320	12.25		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Put			1,497.40000	1.49740	1,405,070	12.67		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Call			5,822.31000	5.82231	6,132,450	13.03		0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Put			1,182.70000	1.18270	1,107,660	13.03		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Call			8,340.08000	8.34008	8,680,110	13.95		0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Put			656.19000	0.65619	611,040	13.95		0.00	0	1,0
R2037 On 04/08/2022 Bond Future	10.91	Call			3,649.65000	3.64965	3,910,700	12.26		0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			2,112.89000	2.11289	1,988,760	12.26		0.00	0	
R2037 On 04/08/2022 Bond Future	11.21	Call			4,880.63000	4.88063	5,173,480	12.67		0.00	0	1,0
R2037 On 03/11/2022 Bond Future	11.30	Call			5,179.23000	5.17923	5,433,540	12.06		0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			2,167.31000	2.16731	2,032,850	12.06		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			5,220.07000	5.22007	5,475,320	12.08		0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			2,148.54000	2.14854	2,015,020	12.08		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			5,260.74000	5.26074	5,516,920	12.09		0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			2,129.67000	2.12967	1,997,080	12.09		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			3,603.78000	3.60378	3,416,000	11.78		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
R2037 On 02/02/2023 Bond Future	11.03	Call			4.034.11000	4.03411	4,237,970	11.76		0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Put			3,660.89000	3.66089	3,470,790	11.76		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			4,066.50000	4.06650	4,271,360	11.77		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			3,632.24000	3.63224	3,443,140	11.77		0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			4,099.01000	4.09901	4,305,190	11.78		0.00	0	
Total R2037 Option										0.00	0	2,25
Total For R2037										175,810.44	2	136,38
R2040 On 05/05/2022 Bond Future			10.55449	90.08302	10.59628	89.78386		12.59		90,893,767.18	1,009	62,25
R2040 On 04/08/2022 Bond Future			10.72289	86.76128	10.76622	86.45898		12.75		0.00	0	39,55
R2040 On 03/11/2022 Bond Future			10.85766	88.07467	10.90223	87.77002		12.10		0.00	0	
R2040 On 02/02/2023 Bond Future			11.01061	84.86755	11.05680	84.55907		12.41		0.00	0	
Total R2040 Future										90,893,767.18	1,009	101,78
R2040 On 05/05/2022 Bond Future	9.82	Call			317.46000	0.31746	351,650	11.29		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	9.82	Put			6,144.32000	6.14432	5,879,350	11.29		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			237.82000	0.23782	203,810	14.97		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Call			8,939.09000	8.93909	9,204,580	14.99		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Put			233.54000	0.23354	199,870	14.99		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Call			15,059.10000	15.05910	15,352,540	15.78		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Call			2,097.35000	2.09735	2,253,760	12.68		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	10.57	Put			2,285.29000	2.28529	2,142,540	12.68		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Call			8,826.58000	8.82658	9,091,410	14.96		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Put			20.27000	0.02027	14,550	15.78		0.00	0	1,20
R2040 On 05/05/2022 Bond Future	11.90	Put			242.17000	0.24217	207,840	14.96		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			8,882.84000	8.88284	9,147,990	14.97		0.00	0	
R2040 On 04/08/2022 Bond Future	9.70	Call			447.03000	0.44703	488,880	11.14		0.00	0	46
R2040 On 04/08/2022 Bond Future	9.70	Put			8,389.64000	8.38964	8,129,190	11.14		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Call			2,794.38000	2.79438	2,973,340	12.69		0.00	0	46
R2040 On 04/08/2022 Bond Future	10.70	Put			3,257.05000	3.25705	3,133,710	12.69		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			4,057.88000	4.05788	4,270,440	13.08		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			2,227.80000	2.22780	2,138,960	13.09		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Call			4,142.80000	4.14280	4,357,170	13.11		0.00	0	
R2040 On 04/08/2022 Bond Future	11.05	Put			2,203.03000	2.20303	2,115,100	13.11		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Call			9,973.94000	9.97394	10,243,520	15.21		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			2,252.58000	2.25258	2,162,840	13.08		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Put			603.08000	0.60308	570,360	15.21		0.00	0	46
R2040 On 04/08/2022 Bond Future	11.04	Call			4,100.38000	4.10038	4,313,840	13.09		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Call			5,512.53000	5.51253	5,713,480	12.51		0.00	0	
R2040 On 03/11/2022 Bond Future	11.39	Put			2,285.91000	2.28591	2,182,210	12.51		0.00	0	
R2040 On 03/11/2022 Bond Future	11.40	Call			5,555.75000	5.55575	5,757,450	12.52		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
R2040	On	03/11/2022	Bond Future	11.40	Put		2,264.99000	2.26499	2,162,040	12.52	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		5,599.08000	5.59908	5,801,520	12.54	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,244.25000	2.24425	2,142,040	12.54	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		3,967.98000	3.96798	3,818,950	12.51	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		4,317.25000	4.31725	4,475,130	12.49	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		4,030.32000	4.03032	3,879,720	12.49	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		4,352.19000	4.35219	4,510,850	12.50	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		3,999.05000	3.99905	3,849,230	12.50	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		4,387.24000	4.38724	4,546,690	12.51	0.00	0	
Total R2040 Option											0.00	0	4,98
Total For R2040											90,893,767.18	1,009	106,78
R2044	On	05/05/2022	Bond Future			10.61210	86.67378	10.66398	86.29474	13.31	5,373,774.36	62	52,98
R2044	On	04/08/2022	Bond Future			10.77219	83.43236	10.82599	83.04912	13.50	0.00	0	21,68
R2044	On	03/11/2022	Bond Future			10.90019	84.69548	10.95560	84.30854	12.81	0.00	0	
R2044	On	02/02/2023	Bond Future			11.04505	81.56373	11.10248	81.17166	13.16	0.00	0	
Total R2044 Future											5,373,774.36	62	74,68
R2044	On	05/05/2022	Bond Future	11.91	Call		8,571.85000	8.57185	8,908,950	15.40	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		255.04000	0.25504	213,100	15.40	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		8,628.29000	8.62829	8,965,750	15.42	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		250.40000	0.25040	208,820	15.42	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		8,684.73000	8.68473	9,022,540	15.43	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		245.85000	0.24585	204,620	15.43	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		4,106.41000	4.10641	4,368,630	13.93	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		2,335.82000	2.33582	2,214,800	13.93	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		4,149.08000	4.14908	4,412,470	13.94	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		2,310.07000	2.31007	2,190,220	13.94	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		4,192.14000	4.19214	4,456,470	13.96	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		2,284.81000	2.28481	2,165,900	13.96	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2,437.19000	2.43719	2,300,430	13.26	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		5,477.72000	5.47772	5,728,860	13.27	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2,414.85000	2.41485	2,279,050	13.27	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		5,391.55000	5.39155	5,641,010	13.25	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2,459.47000	2.45947	2,321,990	13.25	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		5,434.71000	5.43471	5,684,890	13.26	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		4,351.17000	4.35117	4,626,250	13.29	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		4,029.11000	4.02911	3,912,120	13.29	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		4,386.64000	4.38664	4,662,990	13.30	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		3,997.07000	3.99707	3,881,350	13.30	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		4,315.82000	4.31582	4,589,950	13.28	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2044 On 02/02/2023 Bond Future	11.14	Put			4,061.36000	4.06136	3,943,420	13.28		0.00	0	
Total R2044 Option										0.00	0	
Total For R2044										5,373,774.36	62	74,60
R2048 On 05/05/2022 Bond Future			10.53911	85.88435	10.57523	85.60997		13.80		7,643,707.15	89	192,74
R2048 On 04/08/2022 Bond Future			10.69105	86.97593	10.72847	86.69873		13.30		0.00	0	6,00
R2048 On 03/11/2022 Bond Future			10.81329	83.88720	10.85173	83.60804		13.29		0.00	0	
R2048 On 02/02/2023 Bond Future			10.94904	85.16034	10.98883	84.87769		12.95		0.00	0	
Total R2048 Future										7,643,707.15	89	198,76
R2048 On 05/05/2022 Bond Future	11.79	Call			8,686.95000	8.68695	8,914,210	16.05		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			291.98000	0.29198	244,860	16.05		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			8,744.61000	8.74461	8,972,180	16.06		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			286.73000	0.28673	239,920	16.06		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			8,802.35000	8.80235	9,030,160	16.08		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			281.64000	0.28164	235,070	16.08		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Put			8,719.69000	8.71969	8,462,720	11.48		0.00	0	
R2048 On 04/08/2022 Bond Future	10.40	Call			2,015.11000	2.01511	2,148,470	12.84		0.00	0	2,40
R2048 On 04/08/2022 Bond Future	10.40	Put			4,504.26000	4.50426	4,360,420	12.84		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			4,189.46000	4.18946	4,385,770	13.57		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			2,366.99000	2.36699	2,286,100	13.57		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Call			4,232.96000	4.23296	4,430,120	13.58		0.00	0	
R2048 On 04/08/2022 Bond Future	10.99	Put			2,339.48000	2.33948	2,259,440	13.58		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			4,276.63000	4.27663	4,474,410	13.59		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			2,312.24000	2.31224	2,232,820	13.59		0.00	0	
R2048 On 04/08/2022 Bond Future	9.70	Call			476.91000	0.47691	497,140	11.48		0.00	0	2,40
R2048 On 03/11/2022 Bond Future	11.31	Call			5,726.40000	5.72640	5,901,720	13.98		0.00	0	
R2048 On 03/11/2022 Bond Future	11.31	Put			2,520.97000	2.52097	2,417,130	13.98		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Call			5,771.83000	5.77183	5,947,580	14.00		0.00	0	
R2048 On 03/11/2022 Bond Future	11.32	Put			2,498.90000	2.49890	2,395,490	14.00		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Call			5,681.07000	5.68107	5,855,690	13.96		0.00	0	
R2048 On 03/11/2022 Bond Future	11.30	Put			2,543.24000	2.54324	2,438,700	13.96		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Put			4,071.22000	4.07122	3,938,430	13.01		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Call			4,679.94000	4.67994	4,830,520	13.02		0.00	0	
R2048 On 02/02/2023 Bond Future	11.08	Put			4,038.68000	4.03868	3,906,610	13.02		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Call			4,604.99000	4.60499	4,754,130	13.00		0.00	0	
R2048 On 02/02/2023 Bond Future	11.06	Put			4,103.65000	4.10365	3,970,140	13.00		0.00	0	
R2048 On 02/02/2023 Bond Future	11.07	Call			4,642.58000	4.64258	4,792,440	13.01		0.00	0	
Total R2048 Option										0.00	0	4,80
Total For R2048										7,643,707.15	89	203,56
R209 On 05/05/2022 Bond Future			10.23022	71.49378	10.28207	71.19572		12.59		214,481,340.00	3,000	21,90

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	04/08/2022			10.38410	72.43430	10.43770	72.13300		12.14	0.00	0	1,54
R209	On	03/11/2022			10.51375	70.38329	10.56889	70.07929		12.04	0.00	0	40
R209	On	02/02/2023			10.65821	71.42096	10.71525	71.11297		11.74	0.00	0	
Total R209 Future											214,481,340.00	3,000	23,85
R209	On	05/05/2022	11.43	Call			6,403.59000	6.40359	6,671,320	14.70	0.00	0	
R209	On	05/05/2022	11.43	Put			233.69000	0.23369	203,360	14.70	0.00	0	
R209	On	05/05/2022	11.44	Call			6,449.51000	6.44951	6,717,620	14.71	0.00	0	
R209	On	05/05/2022	11.44	Put			229.29000	0.22929	199,340	14.71	0.00	0	
R209	On	05/05/2022	11.45	Call			6,495.45000	6.49545	6,763,950	14.73	0.00	0	
R209	On	05/05/2022	11.45	Put			224.96000	0.22496	195,400	14.73	0.00	0	
R209	On	05/05/2022	10.75	Put			787.08000	0.78708	710,910	13.39	0.00	0	1,04
R209	On	05/05/2022	12.00	Call			9,028.43000	9.02843	9,312,260	15.55	0.00	0	
R209	On	05/05/2022	12.00	Put			77.73000	0.07773	63,500	15.55	0.00	0	12,04
R209	On	05/05/2022	9.75	Call			528.52000	0.52852	599,940	11.73	0.00	0	8,54
R209	On	05/05/2022	9.75	Put			3,672.58000	3.67258	3,445,940	11.73	0.00	0	
R209	On	05/05/2022	10.25	Call			1,633.44000	1.63344	1,788,790	12.59	0.00	0	
R209	On	05/05/2022	10.25	Put			1,817.58000	1.81758	1,674,870	12.59	0.00	0	11,04
R209	On	05/05/2022	10.75	Call			3,399.00000	3.39900	3,620,890	13.39	0.00	0	
R209	On	04/08/2022	10.57	Call			2,790.80000	2.79080	2,986,720	12.22	0.00	0	
R209	On	04/08/2022	10.57	Put			2,054.78000	2.05478	1,949,400	12.22	0.00	0	
R209	On	04/08/2022	10.58	Call			2,822.23000	2.82223	3,019,180	12.23	0.00	0	
R209	On	04/08/2022	10.58	Put			2,031.02000	2.03102	1,926,670	12.23	0.00	0	
R209	On	04/08/2022	10.59	Call			2,854.01000	2.85401	3,051,980	12.24	0.00	0	
R209	On	04/08/2022	10.59	Put			2,007.68000	2.00768	1,904,350	12.24	0.00	0	
R209	On	03/11/2022	11.03	Call			4,365.20000	4.36520	4,564,340	12.64	0.00	0	
R209	On	03/11/2022	11.03	Put			1,893.95000	1.89395	1,789,090	12.64	0.00	0	
R209	On	03/11/2022	9.50	Call			669.43000	0.66943	718,060	10.85	0.00	0	1,04
R209	On	03/11/2022	9.50	Put			6,907.16000	6.90716	6,651,790	10.85	0.00	0	
R209	On	03/11/2022	10.50	Call			2,700.02000	2.70002	2,853,850	12.04	0.00	0	
R209	On	03/11/2022	11.50	Put			1,239.41000	1.23941	1,165,490	13.35	0.00	0	1,04
R209	On	03/11/2022	11.01	Call			4,295.02000	4.29502	4,492,650	12.61	0.00	0	
R209	On	03/11/2022	11.01	Put			1,928.38000	1.92838	1,822,010	12.61	0.00	0	
R209	On	03/11/2022	11.02	Call			4,330.06000	4.33006	4,528,450	12.62	0.00	0	
R209	On	03/11/2022	10.50	Put			3,080.12000	3.08012	2,929,950	12.04	0.00	0	1,04
R209	On	03/11/2022	11.02	Put			1,911.09000	1.91109	1,805,480	12.62	0.00	0	
R209	On	03/11/2022	11.50	Call			6,104.25000	6.10425	6,334,330	13.35	0.00	0	
R209	On	02/02/2023	10.80	Call			3,535.63000	3.53563	3,698,380	11.78	0.00	0	
R209	On	02/02/2023	10.80	Put			3,081.53000	3.08153	2,936,290	11.78	0.00	0	
R209	On	02/02/2023	10.78	Call			3,478.75000	3.47875	3,639,910	11.76	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/02/2023	Bond Future	10.78	Put		3,131.44000	3.13144	2,984,610	11.76	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		3,507.14000	3.50714	3,669,100	11.77	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,106.40000	3.10640	2,960,370	11.77	0.00	0	
Total R209 Option											0.00	0	35,62
Total For R209											214,481,340.00	3,000	59,47
R210	On	05/05/2022	Bond Future			215.42187	215.42187	215.34457	215.34457		0.00	0	1,03
R210	On	04/08/2022	Bond Future			218.30806	218.30806	218.23148	218.23148		0.00	0	26
R210	On	03/11/2022	Bond Future			218.72429	218.72429	218.65279	218.65279		0.00	0	
R210	On	02/02/2023	Bond Future			221.99489	221.99489	221.92375	221.92375		0.00	0	
Total R210 Future											0.00	0	1,30
Total For R210											0.00	0	1,30
R213	On	05/05/2022	Bond Future			9.66923	85.74330	9.75339	85.30383	9.66	0.00	0	24,22
R213	On	04/08/2022	Bond Future			9.85596	86.83586	9.94377	86.39122	9.21	0.00	0	
R213	On	03/11/2022	Bond Future			10.00440	84.62702	10.09553	84.17801	9.11	0.00	0	
R213	On	02/02/2023	Bond Future			10.17446	85.90826	10.26959	85.45334	8.93	0.00	0	
Total R213 Future											0.00	0	24,22
R213	On	05/05/2022	Bond Future	10.63	Call		4,751.58000	4.75158	5,133,930	10.79	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		344.22000	0.34422	287,100	10.79	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		4,793.86000	4.79386	5,177,130	10.80	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		337.96000	0.33796	281,760	10.80	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		4,836.20000	4.83620	5,220,460	10.82	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		331.81000	0.33181	276,600	10.82	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		2,043.05000	2.04305	2,281,430	9.13	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		2,314.96000	2.31496	2,108,700	9.13	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		2,068.51000	2.06851	2,308,520	9.14	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		2,289.77000	2.28977	2,085,140	9.14	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		2,017.76000	2.01776	2,254,500	9.12	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		2,340.37000	2.34037	2,132,470	9.12	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		2,353.76000	2.35376	2,568,080	9.10	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		2,923.52000	2.92352	2,688,830	9.10	0.00	0	26
R213	On	03/11/2022	Bond Future	10.19	Call		2,888.99000	2.88899	3,131,210	9.23	0.00	0	
R213	On	03/11/2022	Bond Future	10.19	Put		2,426.77000	2.42677	2,219,980	9.23	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		3,399.45000	3.39945	3,665,830	9.39	0.00	0	
R213	On	03/11/2022	Bond Future	9.13	Call		783.50000	0.78350	881,930	8.47	0.00	0	26
R213	On	03/11/2022	Bond Future	9.13	Put		5,702.11000	5.70211	5,351,530	8.47	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		861.84000	0.86184	967,920	8.52	0.00	0	47
R213	On	03/11/2022	Bond Future	9.19	Put		5,464.18000	5.46418	5,121,250	8.52	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		2,029.10000	2.02910	2,224,390	9.01	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,011.00000	2.01100	1,832,290	9.41	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R213	On	03/11/2022	Bond Future	10.38	Put		2,047.45000	2.04745	1,866,030	9.40	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		3,459.13000	3.45913	3,727,940	9.40	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Put		2,029.16000	2.02916	1,848,960	9.40	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		3,488.98000	3.48898	3,759,280	9.41	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		3,296.01000	3.29601	3,042,290	9.01	0.00	0	4;
R213	On	03/11/2022	Bond Future	10.37	Put		2,065.60000	2.06560	1,882,970	9.39	0.00	0	20
R213	On	03/11/2022	Bond Future	10.38	Call		3,429.38000	3.42938	3,696,970	9.40	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		2,827.66000	2.82766	2,635,370	8.99	0.00	0	4;
R213	On	02/02/2023	Bond Future	9.16	Call		916.48000	0.91648	1,038,390	8.27	0.00	0	4;
R213	On	02/02/2023	Bond Future	9.16	Put		6,426.58000	6.42658	6,093,570	8.27	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		2,394.72000	2.39472	2,618,090	8.80	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		3,643.66000	3.64366	3,412,110	8.80	0.00	0	4;
R213	On	02/02/2023	Bond Future	10.21	Call		2,858.73000	2.85873	3,105,530	8.91	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Call		2,882.85000	2.88285	3,130,790	8.91	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,119.60000	3.11960	2,912,620	8.91	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		2,907.40000	2.90740	3,156,490	8.92	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,096.34000	3.09634	2,890,510	8.92	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		3,209.71000	3.20971	3,472,340	8.99	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		3,143.33000	3.14333	2,935,210	8.91	0.00	0	
Total R213 Option											0.00	0	3,48
Total For R213											0.00	0	27,65
R214	On	05/05/2022	Bond Future			10.54093	68.45215	10.58221	68.20532	13.76	0.00	0	17,02
R214	On	04/08/2022	Bond Future			10.69469	69.32212	10.73737	69.07269	13.28	0.00	0	1,32
R214	On	03/11/2022	Bond Future			10.81861	67.09973	10.86242	66.84831	13.25	0.00	0	
R214	On	02/02/2023	Bond Future			10.95607	68.11803	11.00135	67.86336	12.93	0.00	0	
Total R214 Future											0.00	0	18,36
R214	On	05/05/2022	Bond Future	11.73	Call		6,596.39000	6.59639	6,808,920	16.08	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put		262.64000	0.26264	228,340	16.08	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call		6,642.60000	6.64260	6,855,480	16.09	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put		257.88000	0.25788	223,930	16.09	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call		6,688.88000	6.68888	6,901,990	16.11	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put		253.26000	0.25326	219,540	16.11	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put		1,930.65000	1.93065	1,853,950	13.54	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call		3,299.14000	3.29914	3,472,470	13.55	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put		1,908.41000	1.90841	1,832,310	13.55	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call		3,333.47000	3.33347	3,507,570	13.56	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put		1,886.39000	1.88639	1,811,060	13.56	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call		3,264.97000	3.26497	3,437,700	13.54	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call		4,552.32000	4.55232	4,793,770	14.00	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/11/2022	Bond Future	11.34	Put			1,905.44000	1.90544	1,895,470	14.00	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			4,588.23000	4.58823	4,830,490	14.02	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			1,887.72000	1.88772	1,878,560	14.02	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			4,624.23000	4.62423	4,867,510	14.03	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			1,870.15000	1.87015	1,862,010	14.03	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			3,238.15000	3.23815	3,117,060	13.01	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			3,672.94000	3.67294	3,805,220	12.99	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			3,289.74000	3.28974	3,167,350	12.99	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			3,702.45000	3.70245	3,835,380	13.00	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			3,263.73000	3.26373	3,141,990	13.00	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			3,732.33000	3.73233	3,865,910	13.01	0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	18,3€
Total for Bond												350,523,790.38	4,501	1,203,7€
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	

Contract 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 I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
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	

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 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 05/05/2022 GOVI			838.30900	838.30900	835.34300	835.34300				8,383,090.00	1	98
GOVI On 04/08/2022 GOVI			849.21600	849.21600	846.21400	846.21400				0.00	0	
GOVI On 03/11/2022 GOVI			862.12800	862.12800	859.08700	859.08700				0.00	0	
GOVI On 02/02/2023 GOVI			874.81500	874.81500	871.73100	871.73100				0.00	0	
Total GOVI Future										8,383,090.00	1	98
GOVI On 05/05/2022 GOVI	788.23	Call			471,130.00000	47.11300	500,790,000			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			471,030.00000	47.10300	500,690,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.24	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Call			470,930.00000	47.09300	500,590,000			0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/08/2022 GOVI	819.26	Call			269,540.00000	26.95400	299,560,000			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			269,440.00000	26.94400	299,460,000			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			269,340.00000	26.93400	299,360,000			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			386,770.00000	38.67700	417,180,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.41	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/11/2022 GOVI	820.42	Call			386,670.00000	38.66700	417,080,000			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			386,570.00000	38.65700	416,980,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Call			208,910.00000	20.89100	239,750,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.84	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/02/2023 GOVI	850.82	Call			209,110.00000	20.91100	239,950,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
GOVI	On	02/02/2023	GOVI	850.82	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		209,010.00000	20.90100	239,850,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											8,383,090.00	1	98
Total for GOVI											8,383,090.00	1	98
AL37	On	05/05/2022	Index Future			827.62700	827.62700	825.99600	825.99600		0.00	0	
AL37	On	04/08/2022	Index Future			838.39600	838.39600	836.74600	836.74600		0.00	0	
AL37	On	03/11/2022	Index Future			851.14200	851.14200	849.47400	849.47400		0.00	0	
AL37	On	02/02/2023	Index Future			863.66800	863.66800	861.97700	861.97700		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	05/05/2022	Index Future			954.82100	954.82100	950.33300	950.33300		0.00	0	
AL7T	On	04/08/2022	Index Future			967.24400	967.24400	962.70100	962.70100		0.00	0	
AL7T	On	03/11/2022	Index Future			981.95000	981.95000	977.34600	977.34600		0.00	0	
AL7T	On	02/02/2023	Index Future			996.40000	996.40000	991.73000	991.73000		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	05/05/2022	Index Future			849.72700	849.72700	846.78400	846.78400		42,486,350.00	5	13
ALBI	On	04/08/2022	Index Future			860.78300	860.78300	857.80400	857.80400		0.00	0	9
ALBI	On	03/11/2022	Index Future			873.87000	873.87000	870.85300	870.85300		0.00	0	
ALBI	On	02/02/2023	Index Future			886.73000	886.73000	883.67000	883.67000		0.00	0	
Total ALBI Future											42,486,350.00	5	22
Total For ALBI											42,486,350.00	5	22
IGOV	On	05/05/2022	Index Future			315.96800	315.96800	315.27300	315.27300		0.00	0	49
IGOV	On	04/08/2022	Index Future			320.15600	320.15600	319.45300	319.45300		0.00	0	
IGOV	On	03/11/2022	Index Future			325.09900	325.09900	324.38800	324.38800		0.00	0	
IGOV	On	02/02/2023	Index Future			329.95800	329.95800	329.23600	329.23600		0.00	0	
Total IGOV Future											0.00	0	49
Total For IGOV											0.00	0	49
Total for Index											42,486,350.00	5	72
JIBAR F	On	16/02/2022	Jibar Future			4.16500	95.83500	4.17500	95.82500		0.00	0	
JIBAR F	On	16/03/2022	Jibar Future			4.21500	95.78500	4.22500	95.77500		0.00	0	
JIBAR F	On	20/04/2022	Jibar Future			4.54000	95.46000	4.55000	95.45000		0.00	0	
JIBAR F	On	18/05/2022	Jibar Future			4.59000	95.41000	4.60000	95.40000		0.00	0	
JIBAR F	On	15/06/2022	Jibar Future			4.89500	95.10500	4.91500	95.08500		0.00	0	7
JIBAR F	On	20/07/2022	Jibar Future			4.94000	95.06000	4.98000	95.02000		0.00	0	
JIBAR F	On	21/09/2022	Jibar Future			5.29000	94.71000	5.32000	94.68000		0.00	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
JIBAR F On 21/12/2022 Jibar Future			5.81500	94.18500	5.86500	94.13500				0.00	0	6
JIBAR F On 15/03/2023 Jibar Future			6.18000	93.82000	6.25000	93.75000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			6.37000	93.63000	6.43500	93.56500				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			6.55500	93.44500	6.63500	93.36500				0.00	0	7
JIBAR F On 20/12/2023 Jibar Future			6.75000	93.25000	6.82500	93.17500				0.00	0	
Total Jibar Future										0.00	0	21
Total For JIBAR FUTURE										0.00	0	21
Total for Jibar										0.00	0	21
Total for Derivatives :										401,393,230.38	4,507	1,205,65
ABCPI3 On 07/12/2023 Spot Bond			2.71000	316.93363	2.76000	316.42594				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond				100.91337		100.86762				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond				101.05208		101.00455				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.19811	9.65000	101.11955				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			10.75000	92.95629	10.82000	92.49251				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond				101.24054		101.18927				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond				100.92703		100.87755				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond				100.10333		100.06134				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond				100.65786		100.61957				0.00	0	
Total ABFN16 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 ABFN16									0.00	0	
ABFN1: On 26/09/2023 Spot Bond				101.76588		101.72212			0.00	0	
Total ABFN18 SPOT									0.00	0	
Total For ABFN18									0.00	0	
ABFN2: On 30/05/2022 Spot Bond				101.40630		101.36783			0.00	0	
Total ABFN21 SPOT									0.00	0	
Total For ABFN21									0.00	0	
ABFN2: On 30/05/2024 Spot Bond				102.77215		102.72864			0.00	0	
Total ABFN22 SPOT									0.00	0	
Total For ABFN22									0.00	0	
ABFN2: On 25/05/2027 Spot Bond				101.30739		101.25762			0.00	0	
Total ABFN23 SPOT									0.00	0	
Total For ABFN23									0.00	0	
ABFN2: On 17/10/2024 Spot Bond				101.94537		101.90168			0.00	0	
Total ABFN25 SPOT									0.00	0	
Total For ABFN25									0.00	0	
ABFN2: On 17/10/2029 Spot Bond				103.87882		103.82557			0.00	0	
Total ABFN26 SPOT									0.00	0	
Total For ABFN26									0.00	0	
ABFN2: On 29/08/2023 Spot Bond				101.60658		101.56495			0.00	0	
Total ABFN28 SPOT									0.00	0	
Total For ABFN28									0.00	0	
ABFN2: On 29/08/2025 Spot Bond				101.74954		101.70494			0.00	0	
Total ABFN29 SPOT									0.00	0	
Total For ABFN29									0.00	0	
ABFN3: On 29/08/2028 Spot Bond				102.69385		102.64621			0.00	0	
Total ABFN30 SPOT									0.00	0	
Total For ABFN30									0.00	0	
ABFN3: On 15/11/2023 Spot Bond				100.57987		100.53964			0.00	0	
Total ABFN32 SPOT									0.00	0	
Total For ABFN32									0.00	0	
ABFN3: On 15/11/2024 Spot Bond				101.11338		101.07271			0.00	0	
Total ABFN33 SPOT									0.00	0	
Total For ABFN33									0.00	0	
ABFN3: On 07/02/2024 Spot Bond				100.71591		100.67317			0.00	1,000,000,000	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total ABFN35 SPOT										0.00	1,000,000,000	500,000,000
Total For ABFN35										0.00	1,000,000,000	500,000,000
ABFN35 On 07/02/2026 Spot Bond				99.97807		99.93211				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond				101.38753		101.33911				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 23/04/2022 Spot Bond				100.24391		100.20067				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN38 On 16/09/2022 Spot Bond				101.03546		100.99617				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN39 On 16/09/2024 Spot Bond				101.24263		101.19990				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN40 On 16/09/2026 Spot Bond				101.14251		101.09807				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN41 On 16/09/2029 Spot Bond				100.45876		100.41346				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN42 On 14/10/2022 Spot Bond				100.39004		100.34711				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN43 On 14/10/2024 Spot Bond				100.40179		100.35772				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN44 On 14/10/2026 Spot Bond				100.41022		100.36533				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN45 On 24/06/2025 Spot Bond				100.73596		100.69072				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 24/08/2023 Spot Bond				101.03603		100.99690				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond				101.08643		101.04543				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond				100.82071		100.77881				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond				100.58567		100.54186				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond				100.70070		100.65486				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond				100.48919		100.44290				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABJ01 On 03/12/2024 Spot Bond				103.42792		103.36724				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond				101.16282		101.10622				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond				101.40480		101.34987				0.00	1,600,000,000	1,300,000,000
Total ABJ03 SPOT										0.00	1,600,000,000	1,300,000,000
Total For ABJ03										0.00	1,600,000,000	1,300,000,000
ABK12 On 20/05/2022 Spot Bond				100.23375		100.18113				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.02000	149.55894	7.05000	149.31127				0.00	0	380,609,200
Total ABKI04 SPOT										0.00	0	380,609,200
Total For ABKI04										0.00	0	380,609,200
ABKI04 On 13/03/2024 Spot Bond			100.00000	33.69768	100.00000	33.45452				0.00	0	
Total ABKI04/12025 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 ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.77000	155.34893	2.80000	155.09954				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.73000	206.74906	3.73000	206.57823				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.30000	235.19874	4.31000	234.77198				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.88500	104.42357	6.91000	104.33999				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.68500	112.78393	7.73500	112.50075				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.32500	103.49371	5.35000	103.44258				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.41500	105.65057	5.44000	105.58521				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.37500	112.41531	7.42500	112.17722				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			7.95000	114.94556	8.00000	114.62735				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			5.85500	109.86109	5.88000	109.76888				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.77000	107.68097	7.82000	107.41905				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	14.72419	100.00000	14.62557				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.03000	320.64890	2.08000	320.15195				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.56000	101.80266	10.61000	101.61128				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond				100.98207		100.92675				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond				100.95160		100.89792				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond				100.72023		100.66653				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond				100.94883		100.89532				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond				100.94883		100.89532				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond				100.97478		100.91987				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond				100.97478		100.91987				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond				171.05923		172.17362				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond				174.39756		175.51142				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL217 On 20/12/2023 Spot Bond				100.90004		100.84917				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond				101.77741		101.73361				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond				100.01591		99.97272				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond				100.24412		100.20073				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond				102.49755		102.44910				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond				101.84337		101.79417				0.00	0	400,000,00
Total AGL02 SPOT										0.00	0	400,000,00
Total For AGL02										0.00	0	400,000,00
AGL03 On 17/05/2025 Spot Bond				100.69672		100.64870				0.00	400,000,000	200,000,00
Total AGL03 SPOT										0.00	400,000,000	200,000,00
Total For AGL03										0.00	400,000,000	200,000,00
AGT01 On 10/10/2023 Spot Bond				104.41820		104.36185				0.00	168,000,000	42,000,00
Total AGT01 SPOT										0.00	168,000,000	42,000,00
Total For AGT01										0.00	168,000,000	42,000,00
AGT02 On 28/11/2024 Spot Bond				105.82939		105.76770				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond				104.41275		104.34839				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond				103.81911		103.75197				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A11 On 18/07/2024 Spot Bond				100.35831		100.31225				0.00	0	
Total AH2A11 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 AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond				100.37283		100.32514				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			7.98500	99.63181	8.03500	99.38473				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond				100.39480		100.34466				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond				100.46794		100.40964				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond				100.55918		100.49070				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond				100.30696		100.26661				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond				101.27541		101.22881				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			6.57500	109.41951	6.60000	109.32491				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond				101.19492		101.15123				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond				101.34440		101.29530				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond				101.43638		101.38395				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond				102.35836		102.28395				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond				101.34466		101.30213				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A:On 21/08/2024 Spot Bond				101.73423		101.68881				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond				101.34431		101.29521				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond				101.43627		101.38385				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond				102.07980		102.00401				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond				101.40638		101.36082				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A:On 21/08/2025 Spot Bond				101.25235		101.20658				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond				101.39029		101.33954				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B:On 21/08/2025 Spot Bond				101.35581		101.30630				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond				101.48225		101.42816				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C:On 21/08/2025 Spot Bond				101.43857		101.38607				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7D On 21/08/2025 Spot Bond				102.26361		102.18113				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond				102.14873		102.07044				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.65500	107.96111	7.68000	107.86480				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.07500	104.35516	8.10000	104.23443				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.58000	93.81622	11.65500	93.35852				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.76000	185.93592	5.76000	185.75191				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF06 On 24/08/2022 Spot Bond				99.74320		101.19855				0.00	0	120,000,00
Total APF06 SPOT										0.00	0	120,000,00
Total For APF06										0.00	0	120,000,00
APF07 On 25/06/2023 Spot Bond				100.76559		100.71482				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond				100.29706		100.24624				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond				100.99279		100.94339				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond				101.07148		101.00918				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond				99.81440		101.45583				0.00	0	
Total APF15 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 APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond				100.14084		100.08049				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02: On 07/12/2033 Spot Bond			4.65000	249.95655	4.66000	249.50633				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.15000	217.22038	5.16000	216.81457				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			4.60000	197.08395	4.60000	196.90727				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18: On 20/06/2022 Spot Bond				101.05412		100.99492				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 30/06/2022 Spot Bond				100.74759		100.69551				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			4.62000	116.68032	4.65000	116.13287				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond				100.82225		100.77558				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond				100.83476		100.78742				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond				100.91924		100.86716				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2025 Spot Bond				103.68077		105.69197				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond				101.20583		101.15580				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond				101.05108		100.99205				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond				100.82617		100.77907				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond				99.98426		99.93667				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond				99.88526		99.83591				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond				99.88792		99.83970				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond				101.03994		100.98810				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond				100.75507		100.70496				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond				100.89089		100.84051				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond				101.31147		101.24815				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.31500	108.98041	4.32500	108.81477				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.80500	102.79212	4.79500	102.79556				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN327 On 20/06/2024 Spot Bond				100.84325		100.79544				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond				100.96406		100.90972				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN333 On 09/05/2024 Spot Bond				100.02878		100.03242				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN335 On 20/06/2024 Spot Bond				100.20814		100.15816				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN337 On 31/01/2038 Spot Bond			4.73000	115.06738	4.76000	114.52760				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN341 On 20/06/2024 Spot Bond				100.90610		100.85490				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN346 On 20/06/2024 Spot Bond				100.82219		100.77552				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN351 On 20/06/2024 Spot Bond				100.88015		100.82975				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN354 On 20/06/2024 Spot Bond				100.86797		100.81883				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN358 On 20/06/2024 Spot Bond				100.86797		100.81883				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN365 On 30/08/2024 Spot Bond				101.21644		101.16689				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN369 On 20/06/2024 Spot Bond				101.04333		100.98471				0.00	0	
Total ASN369 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 ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond				100.85115		100.80291				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond				100.88318		100.83322				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond				100.38564		100.33574				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2022 Spot Bond				100.95201		100.90296				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2022 Spot Bond				100.95201		100.90296				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond				101.40488		101.35052				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond				100.85877		100.81013				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond				99.89689		99.85254				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond				100.90442		100.85609				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond				100.85267		100.80435				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond				101.00516		100.94860				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond				101.06725		101.01931				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42(On 29/10/2020 Spot Bond				100.23291						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				104.20151		104.14785				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44(On 22/06/2023 Spot Bond				100.77019		100.72477				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond				100.79508		100.74825				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 01/07/2023 Spot Bond				101.06191		101.00124				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45(On 20/03/2023 Spot Bond				101.55754		101.50307				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond				104.38751		104.33588				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond				100.36545		100.32019				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond				100.36925		100.32359				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2023 Spot Bond			9.39500	100.35570	9.39500	100.27937				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.90500	105.02035	10.90500	104.92798				0.00	0	
Total ASN470 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 ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond				100.19788		100.15400				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond				100.23108		100.18009				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond				100.86396		100.81417				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond				101.19488		101.13605				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond				118.15900		117.75700				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	104.89400	10.63000	104.80401				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond				100.86097		100.81134				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond				100.84988		100.80661				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond				100.84988		100.80661				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond				100.83853		100.79014				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.38000	99.88446	9.43000	99.61935				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			8.56000	99.73536	8.61000	99.47307				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.11000	98.35582	9.16000	98.09443				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			9.11000	98.35582	9.16000	98.09443				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN520 On 31/07/2022 Spot Bond			9.10000	100.37099	9.10000	100.29898				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN521 On 31/07/2024 Spot Bond			11.05000	100.41683	11.05000	100.32736				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			11.00000	100.41499	11.00000	100.32592				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN531 On 31/01/2024 Spot Bond			10.50000	100.39656	10.50000	100.31145				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			10.50000	100.39656	10.50000	100.31145				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN540 On 02/04/2026 Spot Bond				100.71521		100.66048				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN541 On 31/01/2030 Spot Bond				100.22089		100.17149				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN542 On 28/11/2022 Spot Bond				101.71407		101.65604				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN543 On 31/07/2023 Spot Bond			10.60000	100.40025	10.60000	100.31434				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN557 On 31/01/2024 Spot Bond			10.47000	100.39546	10.47000	100.31058				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN558 On 31/01/2024 Spot Bond			10.55000	100.39841	10.55000	100.31290				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN560 On 05/02/2024 Spot Bond				100.16242		100.11262				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN568 On 24/04/2025 Spot Bond				100.30948		100.25687				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN569 On 04/09/2024 Spot Bond				101.13264		101.08218				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN575 On 13/02/2023 Spot Bond				100.58277		100.52970				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN579 On 20/12/2022 Spot Bond				100.82222		100.77555				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN580 On 13/02/2023 Spot Bond				100.90334		100.85432				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN583 On 14/11/2022 Spot Bond				100.00008		99.94592				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN586 On 14/03/2022 Spot Bond				101.17124		101.11310				0.00	0	
Total ASN586 SPOT										0.00	0	
Total For ASN586										0.00	0	
ASN587 On 18/03/2024 Spot Bond				102.32063		102.19656				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN595 On 31/01/2023 Spot Bond			9.22000	100.34920	9.22000	100.27427				0.00	0	
Total ASN595 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 ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond				100.48850		100.44207				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond				100.40725		100.35750				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN600 On 24/04/2023 Spot Bond				100.25574		100.21131				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond				100.29020		100.24036				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond				101.51432		101.45364				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond				98.75310		98.70575				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610 On 31/01/2030 Spot Bond				100.26809		100.20855				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2022 Spot Bond				100.90131		100.83855				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611 On 06/05/2024 Spot Bond				100.13506		100.07709				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN613 On 21/12/2026 Spot Bond				100.90454		100.85252				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN614 On 28/02/2024 Spot Bond				101.70111		101.63781				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN617 On 11/05/2023 Spot Bond				100.06198		100.00034				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond				100.85511		100.80581				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond				101.56760		101.50402				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond				100.18656		100.13447				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond				100.98998		100.93424				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond				101.09026		101.02909				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond				101.29669		101.23881				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond				100.20150		100.13995				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond				101.12834		101.07227				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond				100.51513		100.46670				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond				100.84349		100.78379				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 11/02/2022 Spot Bond					0.00000	96.35107				0.00	0	
Total ASN660 SPOT										0.00	0	
Total For ASN660										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN66: On 27/02/2023 Spot Bond				101.27474		101.22353				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond				99.87762		99.82496				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond				100.69123		100.63822				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond				100.77147		100.71899				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond				101.04305		100.98443				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond				101.08874		101.02765				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond				103.56319		103.50037				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond				101.54927		101.45817				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond				100.82457		100.76466				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond				100.22041		100.17166				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond				100.25439		100.19785				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond				100.59457		100.54549				0.00	0	
Total ASN694 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 ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond				100.24982		100.19351				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond				100.93640		100.88355				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond				100.94402		100.89076				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond				100.83745		100.78996				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond				100.03082		100.03313				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond				100.00188		99.93402				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond				99.86810		99.81140				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond				100.85571		100.79518				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond				101.33367		101.26561				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond				100.55846		100.51878				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN71: On 30/09/2024 Spot Bond				100.62605		100.58195				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond				101.05103		100.99868				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond				100.40042		100.35023				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond				101.20112		101.14739				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond				100.24569		100.19101				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond				101.42389		101.36602				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond				100.85224		100.79196				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 18/02/2022 Spot Bond				101.16522		101.12549				0.00	0	
Total ASN740 SPOT										0.00	0	
Total For ASN740										0.00	0	
ASN74: On 22/02/2022 Spot Bond				101.19178		101.15068				0.00	0	
Total ASN741 SPOT										0.00	0	
Total For ASN741										0.00	0	
ASN74: On 20/06/2026 Spot Bond				100.89829		100.84751				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				100.91354		100.86193				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond				99.74317		101.94991				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond				100.23218		100.18035				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN75: On 28/02/2022 Spot Bond				101.10710		101.06340				0.00	0	
Total ASN754 SPOT										0.00	0	
Total For ASN754										0.00	0	
ASN75: On 28/02/2022 Spot Bond				101.08003		101.03740				0.00	0	
Total ASN755 SPOT										0.00	0	
Total For ASN755										0.00	0	
ASN75: On 28/02/2022 Spot Bond				101.11751		101.07340				0.00	0	
Total ASN757 SPOT										0.00	0	
Total For ASN757										0.00	0	
ASN75: On 31/05/2022 Spot Bond				101.11422		101.06691				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN75: On 01/03/2022 Spot Bond				101.07199		101.02911				0.00	0	
Total ASN759 SPOT										0.00	0	
Total For ASN759										0.00	0	
ASN76: On 01/03/2022 Spot Bond				101.09253		101.04883				0.00	0	
Total ASN760 SPOT										0.00	0	
Total For ASN760										0.00	0	
ASN76: On 10/03/2022 Spot Bond				100.91622		100.87458				0.00	0	
Total ASN761 SPOT										0.00	0	
Total For ASN761										0.00	0	
ASN76: On 17/03/2022 Spot Bond				100.87013		100.82588				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN76: On 22/03/2022 Spot Bond				100.80662		100.76262				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN76: On 21/12/2026 Spot Bond				101.15447		101.08707				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond				101.08769		101.02400				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77: On 22/03/2022 Spot Bond				100.82621		100.78114				0.00	0	
Total ASN771 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 ASN771										0.00	0	
ASN77: On 29/03/2022 Spot Bond				100.71247		100.66699				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN77: On 05/04/2022 Spot Bond				100.54707		100.50604				0.00	0	
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN77: On 11/04/2022 Spot Bond				100.53013		100.48827				0.00	0	
Total ASN779 SPOT										0.00	0	
Total For ASN779										0.00	0	
ASN78: On 11/04/2022 Spot Bond				100.49499		100.45256				0.00	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN78: On 11/04/2022 Spot Bond				100.47868		100.43765				0.00	0	
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
ASN78: On 13/04/2022 Spot Bond				100.45519		100.41252				0.00	0	
Total ASN782 SPOT										0.00	0	
Total For ASN782										0.00	0	
ASN78: On 21/12/2026 Spot Bond			8.81384	108.10138	8.86384	107.82265				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN78: On 19/04/2022 Spot Bond				100.36628		100.32402				0.00	0	5,000,000,00
Total ASN784 SPOT										0.00	0	5,000,000,00
Total For ASN784										0.00	0	5,000,000,00
ASN78: On 25/04/2022 Spot Bond				100.29584		100.25358				0.00	0	
Total ASN785 SPOT										0.00	0	
Total For ASN785										0.00	0	
ASN78: On 28/04/2022 Spot Bond				100.25421		100.20935				0.00	0	
Total ASN787 SPOT										0.00	0	
Total For ASN787										0.00	0	
ASN78: On 28/04/2022 Spot Bond				100.25654		100.21127				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN79: On 28/04/2022 Spot Bond				100.25654		100.21127				0.00	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 ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	
BAW21 On 24/03/2022 Spot Bond			4.30500	104.18057	4.33000	104.14098				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.64400	9.30000	103.56560				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond				101.90312		101.86108				0.00	3,000,000,000	750,000,000
Total BAW22 SPOT										0.00	3,000,000,000	750,000,000
Total For BAW22										0.00	3,000,000,000	750,000,000
BAW28 On 06/06/2022 Spot Bond				101.23034		101.18273				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond				99.87550		101.25033				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond				100.62868		100.58441				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.71000	101.21831	6.76000	101.08601				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond				101.63620		101.59110				0.00	0	1,000,000,000
Total BAW34 SPOT										0.00	0	1,000,000,000
Total For BAW34										0.00	0	1,000,000,000
BAW35 On 18/02/2022 Spot Bond				99.95209		99.91605				0.00	0	
Total BAW35 SPOT										0.00	0	
Total For BAW35										0.00	0	
BAW36 On 18/02/2024 Spot Bond				100.29446		100.25002				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAYA57 On 31/03/2022 Spot Bond				101.37159		101.30895				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA64 On 30/09/2022 Spot Bond				101.00505		100.93450				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.77500	103.92792	8.80000	103.82564				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.17000	107.81953	11.22000	107.55771				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond				100.92134		100.85487				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond				99.59825		99.52705				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond				100.85214		100.78808				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond				100.85247		100.78840				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond				100.83076		100.76589				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond				101.19403		101.12252				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond				101.83079		101.76365				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond				100.85374		100.78073				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond				101.06620		100.99155				0.00	0	
Total BAYA81 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 BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond				101.03502		100.96242				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond				101.21449		101.14050				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond				101.00422		100.93367				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond				101.06530		100.99064				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond				101.07912		101.00908				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond				101.25511		101.18106				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond				101.20615		101.13409				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond				100.84959		100.77969				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond				101.22376		101.15167				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond				100.97465		100.90615				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond				101.00476		100.93422				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond				100.97426		100.90577				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB1: On 30/09/2023 Spot Bond				101.21768		101.13277				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1: On 30/09/2023 Spot Bond				101.57178		101.48844				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1: On 30/09/2024 Spot Bond				101.24842		101.16147				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1: On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB1: On 30/09/2022 Spot Bond				101.21844		101.13353				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1: On 30/09/2022 Spot Bond				101.54186		101.46105				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2: On 30/06/2023 Spot Bond				101.27952		101.19051				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2: On 30/09/2024 Spot Bond				101.21800		101.13309				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD030: On 18/04/2028 Spot Bond			8.11500	102.66021	8.16500	102.35381				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21: On 05/08/2033 Spot Bond				100.13441		100.07774				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond				101.56199		101.51581				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX33 On 08/03/2023 Spot Bond				101.11918		101.06746				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond				100.00004		99.95210				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35 On 16/06/2026 Spot Bond				101.13006		101.07020				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond				97.16516		97.07147				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond				79.52111		79.41401				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.56500	107.57437	7.59000	107.49452				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond				101.48487		101.42185				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond				101.41255		101.36636				0.00	0	350,000,00
Total BGL15 SPOT										0.00	0	350,000,00
Total For BGL15										0.00	0	350,000,00
BGL16 On 25/05/2022 Spot Bond				101.70631		101.64155				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond				104.18780		104.13557				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond				101.79219		101.74472				0.00	0	100,000,00
Total BGL18 SPOT										0.00	0	100,000,00
Total For BGL18										0.00	0	100,000,00
BGL19 On 29/09/2024 Spot Bond				104.78834		104.73559				0.00	10,000,000,000	5,000,000,00
Total BGL19 SPOT										0.00	10,000,000,000	5,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BGL19										0.00	10,000,000,000	5,000,000,000
BGT01 On 12/09/2022 Spot Bond				103.76013		103.71005				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond				101.20978		101.17272				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond				100.41409		100.37276				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.31500	107.75342	6.34000	107.65544				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond				100.92785		100.88652				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond				100.55435		100.50892				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond				100.42413		100.38280				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond				100.31984		100.32458				0.00	240,000,000	750,000,000
Total BID15 SPOT										0.00	240,000,000	750,000,000
Total For BID15										0.00	240,000,000	750,000,000
BNPP0 On 31/01/2024 Spot Bond				100.25550		100.19922				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond				100.56074		100.50491				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond				98.99900		99.11500				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond				94.85900		93.76400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP05 On 03/01/2025 Spot Bond				65.55500		65.06900				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP06 On 06/07/2026 Spot Bond				51.41700		49.72000				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP09 On 18/02/2022 Spot Bond				99.94569		99.90500				0.00	0	
Total BNPP11 SPOT										0.00	0	
Total For BNPP11										0.00	0	
BNPP11 On 27/03/2022 Spot Bond				100.60045		100.55847				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BNPP12 On 10/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	300,000,000,000	150,000,000,000	
Total BNPP16 SPOT										10,000,000,000,000.00	300,000,000,000	150,000,000,000
Total For BNPP16										10,000,000,000,000.00	300,000,000,000	150,000,000,000
BPPF16 On 09/10/2023 Spot Bond				100.66567		100.62091				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF13 On 19/11/2022 Spot Bond				99.90980		99.86788				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF19 On 19/11/2024 Spot Bond				99.64929		99.60521				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF20 On 26/02/2023 Spot Bond				101.39798		101.35718				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF21 On 16/07/2023 Spot Bond				100.69952		100.65176				0.00	0	140,000,000
Total BPPF23 SPOT										0.00	0	140,000,000
Total For BPPF23										0.00	0	140,000,000
BPPF23 On 03/08/2022 Spot Bond				100.17331		100.12473				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF27 On 12/10/2023 Spot Bond				100.69213		100.64675				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF29 On 03/11/2022 Spot Bond				100.16134		100.11601				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF30 On 03/11/2023 Spot Bond				100.16730		100.12035				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF31 On 24/08/2022 Spot Bond				99.91833		101.08683				0.00	0	
Total BPPF31 SPOT										0.00	0	
Total For BPPF31										0.00	0	
BPPF32 On 24/08/2024 Spot Bond				100.06722		101.30837				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF33 On 03/11/2022 Spot Bond				100.14792		100.10626				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ23 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	
BWZJ24 On 29/03/2024 Spot Bond				100.73317		100.68316				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
CBL29 On 30/04/2024 Spot Bond				99.31469		99.26576				0.00	0	200,000,00
Total CBL29 SPOT										0.00	0	200,000,00
Total For CBL29										0.00	0	200,000,00
CBL30 On 02/11/2024 Spot Bond				100.19247		100.14882				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.69000	107.97098	7.74000	107.83746				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			7.86000	109.85379	7.91000	109.67401				0.00	0	
Total CCT02 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 CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			8.46000	111.85922	8.51000	111.64303				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			9.88000	101.45256	9.93000	101.25264				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond				100.25362		100.18317				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond				101.64289		101.57713				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond				101.75836		101.68802				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond				100.42064		100.35218				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond				100.44882		100.37630				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	107.25700	4.77000	107.25700				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond				102.37100		102.37100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond				100.67679		100.61877				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.42500	110.22798	7.45000	110.11169				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN364 On 20/03/2024 Spot Bond			8.70700	115.22900	8.70700	115.22900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond				100.15673		100.09035				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 26/07/2022 Spot Bond				100.28448		100.23066				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond				105.21438		105.16416				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.98000	103.47712	10.98000	103.38549				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				111.31500		111.31500				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/09/2024 Spot Bond			6.50000	113.53900	6.50000	113.53900				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond				104.90900		104.90900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/09/2022 Spot Bond				100.89087		100.84049				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond				100.00006		99.95051				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond				100.00006		99.95091				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN45: On 31/01/2025 Spot Bond			5.47000	143.93221	5.50000	143.67141				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45: On 31/01/2025 Spot Bond			5.91000	142.16770	5.94000	141.90535				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN46: On 13/03/2022 Spot Bond			6.77500	104.49929	6.80000	104.43929				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46: On 14/03/2022 Spot Bond				101.09356		101.04339				0.00	0	
Total CLN465 SPOT										0.00	0	
Total For CLN465										0.00	0	
CLN46: On 28/03/2022 Spot Bond				100.84219		100.78822				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN46: On 28/03/2022 Spot Bond				100.83419		100.78578				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN47: On 19/11/2022 Spot Bond				99.86708		99.80998				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			6.57500	101.57424	6.60000	101.50969				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49: On 28/03/2022 Spot Bond				100.82766		100.77966				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49: On 20/06/2022 Spot Bond				101.04192		100.98339				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49: On 29/08/2022 Spot Bond				101.32735		101.27406				0.00	0	
Total CLN495 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 CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			6.97500	111.64326	7.00000	111.51961				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond				102.87867		102.82875				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN500 On 11/10/2022 Spot Bond				100.54753		100.49457				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond				100.57973		100.52390				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond				100.08353		100.02657				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond				100.63950		100.59158				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond				101.18066		101.12236				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN510 On 11/10/2022 Spot Bond				100.80689		100.75500				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond				97.08665		97.02860				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	104.16573	9.96000	104.08185				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	102.91285	10.01000	102.83003				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond				101.41814		101.36420				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	101.18078	9.60000	101.10375				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond				100.99954		100.94967				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond				101.20527		101.15679				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	104.00394	9.20000	103.92644				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond				100.84059		100.79186				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond				100.55149		100.50236				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond				100.90560		100.85716				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond				101.56852		101.51613				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond				100.99954		100.94967				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond				100.96721		100.91272				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond				100.41695		100.36436				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 On 18/07/2025 Spot Bond			9.34000	103.66077	9.39000	103.43579				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond				99.57606		99.52045				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond				100.27557		100.22581				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond				100.49830		100.43876				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond				149.76500		150.17000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond				101.23735		101.18697				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond				101.37400		101.31898				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.81000	104.24540	8.86000	103.98397				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.86000	107.05445	8.91000	106.84084				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			8.95000	106.38603	9.00000	106.14889				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond				313.75551		313.12385				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond				98.81318		98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	

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 CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond				99.07060		99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond				99.98310		99.93219				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond				100.00008		99.95255				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond				99.83444		101.29372				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond				100.55516		100.48951				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				119.56800		120.36900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond				100.04923		99.99987				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	102.51531	10.19000	102.43091				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.81000	106.83472	8.86000	106.59758				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond				100.10206		100.01719				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond				99.89591		99.85116				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond				102.60387		102.54368				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond				101.14417		101.09322				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond				100.04640		99.99988				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.04000	105.49193	9.09000	105.25579				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond				100.00010		99.95015				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond				100.04665		99.99988				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond				100.97690		100.92662				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond				101.05857		100.99912				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond				100.39843		100.34788				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond				100.69008		100.63715				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond				100.06364		100.01596				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond				101.16462		101.11715				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN587 On 16/09/2025 Spot Bond				101.11725		101.05804				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond				100.35830		100.31224				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond				101.13340		101.08717				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond				103.12351		103.06661				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond				101.06986		101.01905				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 14/06/2022 Spot Bond				100.90078		100.85504				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN589 On 18/06/2024 Spot Bond				100.88618		100.83629				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond				101.86333		101.80614				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond				102.68677		102.62816				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			3.89000	118.54910	3.92000	118.34858				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond				101.32185		101.27213				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2022 Spot Bond				100.72007		100.67195				0.00	0	
Total CLN595 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 CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond				101.32185		101.27213				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	102.04952	9.16000	101.97381				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond				100.65011		100.60005				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond				100.97617		100.92966				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond				100.88618		100.83629				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond				100.88618		100.83629				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond				101.02400		101.02400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	100.21302	8.74500	100.14196				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond				100.10992		100.06379				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond				100.00018		99.95508				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond				101.96198		101.90147				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond				100.42998		100.37778				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond				101.33235		101.28360				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	102.71392	9.32000	102.63684				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond				100.31366		100.26673				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond				101.78526		101.72503				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond				101.09890		101.04889				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond				101.28645		101.23936				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond				101.54092		101.49317				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2022 Spot Bond				100.66522		100.62142				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond				98.01600		98.01600				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond				102.23210		102.18063				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN618 On 20/12/2022 Spot Bond				101.34679		101.29247				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond				101.23619		101.18947				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond				100.26003		100.21293				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond				100.25918		100.21224				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond				100.29910		100.25539				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond				95.71500		95.71500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond				100.28099		100.23042				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.55500	102.69514	6.58000	102.61712				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond				99.87144		101.54099				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond				90.05042		90.00965				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			11.72500	84.34263	11.77000	84.00689				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2022 Spot Bond				101.29242		101.24728				0.00	0	
Total CLN629 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 CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			9.51000	99.84469	9.56000	104.36293				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond				99.87200		101.53409				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond				101.30594		101.26014				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond				100.68735		100.62379				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond				100.07148		100.07839				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond				101.51499		103.32109				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond				101.27528		101.22868				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond				99.87256		101.52720				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/02/2022 Spot Bond				100.06972		101.49798				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond				99.86133		101.66507				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond				100.37530		100.32898				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond				101.28218		101.23533				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond				100.86936		100.82037				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond				100.49549		100.44509				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond				100.87088		100.82181				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond				100.02316		101.67801				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond				101.19555		101.14683				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond				99.87256		101.52720				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond				99.89687		101.22829				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond				99.87256		101.52720				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 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	
CLN654 On 22/03/2030 Spot Bond				100.79200		100.79200				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond				101.08143		101.02075				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN657 On 13/10/2026 Spot Bond				100.67189		100.60382				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond				101.49968		101.44893				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond				100.39200		100.30100				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond				99.36700		99.36700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond				118.78500		118.91500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN664 On 20/12/2023 Spot Bond				143.56500		143.87800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN665 On 27/02/2023 Spot Bond				101.50907		101.45608				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN666 On 02/04/2026 Spot Bond				100.78141		100.72192				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN667 On 19/08/2025 Spot Bond				99.84788		101.83050				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN668 On 02/05/2023 Spot Bond				103.75778		103.70106				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN669 On 18/09/2024 Spot Bond				102.41243		102.35687				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 27/02/2023 Spot Bond				101.29158		101.23970				0.00	0	
Total CLN670 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 CLN670										0.00	0	
CLN67 On 19/08/2025 Spot Bond				99.85946		101.68805				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 09/03/2022 Spot Bond				101.04312		100.99431				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.49546	120.22203	4.51347	120.05384				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			4.49546	120.22281	4.51347	120.05462				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond				99.85665		101.72252				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond				99.84918		101.81442				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond				100.87459		100.82421				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 28/02/2023 Spot Bond				101.47829		101.43351				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN68 On 19/08/2025 Spot Bond				102.92584		104.82839				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond				101.01410		100.96782				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond				100.83574		100.78752				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond				100.85972		100.81018				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond				100.23949		100.19127				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond				101.02429		100.96567				0.00	15,000,000,000	15,000,000,000
Total CLN687 SPOT										0.00	15,000,000,000	15,000,000,000
Total For CLN687										0.00	15,000,000,000	15,000,000,000
CLN687 On 21/06/2025 Spot Bond				101.02407		100.96546				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond				100.89705		100.84544				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond				100.73108		100.68532				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond				100.89718		100.84558				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond				99.93557		101.80534				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	88.36976	11.19500	88.29002				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	86.83315	11.45500	86.75302				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond				105.09365		105.04242				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond				101.08566		101.04133				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN70 On 11/11/2022 Spot Bond				100.04208		100.00002				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	87.29006	10.86000	87.21401				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond				100.39913		100.35072				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70 On 31/08/2024 Spot Bond			11.10000	88.94154	11.10000	88.86194				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70 On 19/08/2025 Spot Bond				99.84545		101.86036				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN70 On 11/09/2026 Spot Bond				100.96704		100.91887				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN70 On 26/08/2025 Spot Bond				100.87594		100.82549				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN71 On 31/01/2025 Spot Bond			11.19500	80.96526	11.19500	80.89219				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN71 On 31/01/2024 Spot Bond			11.15500	81.21070	11.15500	81.13767				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN71 On 11/03/2022 Spot Bond				100.87775		100.83331				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN71 On 12/02/2022 Spot Bond				100.00001		99.95856				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN71 On 21/06/2025 Spot Bond				100.88193		100.83115				0.00	0	
Total CLN714 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 CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond				100.88193		100.83115				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond				100.88193		100.83115				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	79.99455	11.35500	79.92136				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond				100.87248		100.82885				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	78.98226	11.52500	78.90895				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	79.30764	11.47000	79.23437				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond				101.04191		100.99868				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	80.02462	11.35000	79.95143				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond				100.80856		100.76181				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond				100.80856		100.76181				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond				100.80856		100.76181				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond				100.82354		100.77596				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond				100.82354		100.77596				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond				100.82354		100.77596				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	82.54928	10.94000	82.47643				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	83.59906	10.77500	83.52637				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	84.24500	10.67500	84.17242				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond				100.88967		100.84522				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 12/09/2022 Spot Bond				100.00033		99.94633				0.00	0	
Total CLN735 SPOT										0.00	0	
Total For CLN735										0.00	0	
CLN735 On 31/01/2023 Spot Bond			9.25000	93.36786	9.25000	93.29792				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond				100.99009		100.93436				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond				101.03577		100.97756				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN73(On 20/06/2026 Spot Bond				111.21700		111.51300				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN74(On 31/01/2023 Spot Bond			9.51000	92.00289	9.51000	91.93208				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74(On 19/08/2025 Spot Bond				99.87443		101.50422				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74(On 31/03/2032 Spot Bond				100.89112		100.82821				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74(On 31/01/2030 Spot Bond				100.00542		99.96069				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74(On 31/01/2030 Spot Bond				97.60300		97.60300				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74(On 31/01/2030 Spot Bond				100.53425		100.47690				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74(On 28/02/2024 Spot Bond				101.49077		101.43027				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74(On 21/12/2022 Spot Bond				100.89713		100.84553				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74(On 31/01/2030 Spot Bond				100.26055		100.20263				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74(On 31/07/2024 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75(On 11/09/2026 Spot Bond				100.95844		100.91069				0.00	0	
Total CLN750 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 CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond				100.60119		100.55487				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75 On 21/06/2024 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75 On 31/07/2022 Spot Bond			7.40000	100.30396	7.40000	100.24498				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75 On 31/01/2030 Spot Bond				99.94045		99.89580				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75 On 20/06/2026 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN75 On 20/07/2026 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN75 On 31/08/2024 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN75 On 20/06/2026 Spot Bond				101.50755		101.42191				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76 On 20/06/2026 Spot Bond				101.46241		101.37926				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond				100.51253		100.42995				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 On 31/07/2024 Spot Bond				100.00000		100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond				100.17460		100.13145				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond				100.27147		100.22499				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	91.69154	9.57000	91.62054				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	100.30396	7.40000	100.24498				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond				100.00000		100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond				100.92357		100.86851				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond				100.93411		100.88123				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond				99.92816		99.12705				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	83.65623	10.39000	83.58604				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	90.28735	10.88000	90.20811				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond				101.37560		101.32041				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN774 On 31/07/2028 Spot Bond				100.27069		100.21062				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.69000	117.57540	6.70000	117.38709				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond				101.32014		101.26643				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond				103.64290		103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond				101.61073		101.54537				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond				100.22465		100.17444				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond				100.22654		100.17592				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond			10.65000	99.85912	10.65000	105.08769				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond				100.26240		100.20407				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond				100.23598		100.18334				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond				100.24014		100.18660				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond				100.82163		100.76340				0.00	0	
Total CLN785 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 CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond				100.77720		100.73219				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond				100.82163		100.76340				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond				101.16917		101.11259				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond				101.03716		100.98059				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond				100.22637		100.16805				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond				100.20909		100.15077				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond				100.12043		100.06217				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond				100.06792		100.03395				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total CLN794 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For CLN794									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
CLN81 On 18/04/2028 Spot Bond			8.11500	102.66021	8.16500	102.35381			0.00	0	0	
Total CLN81 SPOT									0.00	0	0	
Total For CLN81									0.00	0	0	
COJ05 On 05/06/2023 Spot Bond			7.87500	107.62451	7.90000	107.52418			0.00	0	0	
Total COJ05 SPOT									0.00	0	0	
Total For COJ05									0.00	0	0	
COJ08 On 22/06/2026 Spot Bond			10.08000	106.41923	10.13000	106.15496			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.86500	108.84193	6.89000	108.72613				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			7.41000	105.15122	7.43500	105.06093				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.87000	96.59445	11.92000	96.29912				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			10.46000	97.28315	10.51000	96.98137				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.77500	105.43193	9.80000	105.26287				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond				101.38417		101.33003				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond				100.26498		100.20668				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond				99.89483		99.84959				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond				100.91395		100.86848				0.00	0	100,000,00
Total DSY02 SPOT										0.00	0	100,000,00
Total For DSY02										0.00	0	100,000,00
DSY03 On 21/11/2024 Spot Bond			9.21000	105.41819	9.26000	105.21726				0.00	0	22,806,60
Total DSY03 SPOT										0.00	0	22,806,60
Total For DSY03										0.00	0	22,806,60
DSY04 On 21/08/2026 Spot Bond				100.28779		100.24123				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY05 On 21/08/2023 Spot Bond				99.88661		99.83781				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.80500	107.78393	6.83000	107.69977				0.00	0	1,502,900,00
Total DV23 SPOT										0.00	0	1,502,900,00
Total For DV23										0.00	0	1,502,900,00
DV23/R On 27/02/2023 Spot Bond			100.00000	53.44677	100.00000	53.09461				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	53.44677	100.00000	53.09461				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.35500	104.18848	7.38000	104.07976				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	99.89720	9.69000	99.82016				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	99.89720	9.69000	99.82016				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			9.51500	99.91673	9.56500	99.64590				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.68500	92.44717	11.76000	92.02726				0.00	0	270,000,00
Total DV29 SPOT										0.00	0	270,000,00
Total For DV29										0.00	0	270,000,00
DV29/R On 18/02/2029 Spot Bond			10.10000	99.89296	10.10000	99.81275				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	99.89296	10.10000	99.81275				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22 On 28/03/2022 Spot Bond				100.74356		100.70009				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22B On 29/08/2022 Spot Bond				101.27920		101.23487				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22C On 24/10/2022 Spot Bond				100.35747		100.31255				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF24 On 23/10/2024 Spot Bond				98.78860		98.31969				0.00	0	500,000,00
Total DVF24 SPOT										0.00	0	500,000,00
Total For DVF24										0.00	0	500,000,00
DVF25 On 02/04/2024 Spot Bond				98.77898		98.72709				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond				96.61610		96.56587				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond				99.20362		99.15582				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB24 On 15/12/2024 Spot Bond				101.01421		100.96186				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB25 On 31/05/2024 Spot Bond				99.43127		99.38132				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond				101.50629		101.45998				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB27 On 31/01/2023 Spot Bond				100.19640		100.15228				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB28 On 31/01/2025 Spot Bond				96.81225		96.76055				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond				100.20726		100.16079				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond				100.14962		100.09893				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond				99.87334		99.81890				0.00	0	
Total DVFB31 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 DVFB31									0.00	0	
DVFC2 On 15/12/2026 Spot Bond				101.07260		101.01736			0.00	0	
Total DVFC26 SPOT									0.00	0	
Total For DVFC26									0.00	0	
DVFC2 On 15/12/2028 Spot Bond				101.11406		101.05676			0.00	0	
Total DVFC28 SPOT									0.00	0	
Total For DVFC28									0.00	0	
ECN22 On 14/03/2022 Spot Bond			4.70000	104.49824	4.80000	104.44919			0.00	0	
Total ECN22 SPOT									0.00	0	
Total For ECN22									0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.88500	110.03406	6.91000	109.92271			0.00	0	
Total ECN24 SPOT									0.00	0	
Total For ECN24									0.00	0	
ECN32 On 14/03/2032 Spot Bond			4.91000	114.99829	4.92000	114.79643			0.00	0	
Total ECN32 SPOT									0.00	0	
Total For ECN32									0.00	0	
EL037 On 31/01/2037 Spot Bond			4.62000	103.35626	4.65000	102.89020			0.00	0	
Total EL037 SPOT									0.00	0	
Total For EL037									0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	138.50149	2.25000	138.40354			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			3.95500	150.14094	3.95500	150.01388			0.00	0	
Total EL28 SPOT									0.00	0	
Total For EL28									0.00	0	
EL29 On 19/11/2029 Spot Bond			3.88200	136.90274	3.88200	136.78769		388,200,000,000.00	100,000,000	100,000,00	
Total EL29 SPOT								388,200,000,000.00	100,000,000	100,000,00	
Total For EL29								388,200,000,000.00	100,000,000	100,000,00	
EL30 On 29/07/2030 Spot Bond			3.92500	132.16275	3.92500	132.05124		0.00	0		
Total EL30 SPOT								0.00	0		
Total For EL30								0.00	0		
EL31 On 02/06/2031 Spot Bond			4.60000	116.88447	4.61000	116.68445		0.00	0		
Total EL31 SPOT								0.00	0		
Total For EL31								0.00	0		
EL36 On 31/01/2036 Spot Bond			4.59000	105.39201	4.62000	104.93682		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	138.50149	2.25000	138.40354				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond				170.39890		172.32092				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond				167.66379		169.55465				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond				115.25860		115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond				113.42950		113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond				129.89701		131.35683				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond				128.88662		130.33553				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond				126.62908		128.04570				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond				117.66974		118.98598				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond				118.69851		120.02154				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN013 On 15/04/2024 Spot Bond				113.78201		115.04896				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN014 On 21/05/2024 Spot Bond				115.66888		116.95633				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond				95.70114		96.76355				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
EMM03 On 04/05/2024 Spot Bond			9.51000	103.86055	9.56000	103.68161				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.40000	96.52969	11.47500	96.26059				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.45000	101.27302	11.52500	100.97552				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			9.61000	102.50319	9.66000	102.34183				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.61000	103.16004	9.66000	102.95943				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.41000	74.47343	11.48000	74.28310				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			10.73000	101.46941	10.81500	101.11071				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.41000	95.61722	11.48000	95.32052				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond				101.12979		101.08007				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond				101.02350		100.97681				0.00	0	
Total EPF017 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 EPF017										0.00	0	
EPF017 On 13/12/2025 Spot Bond				100.96485		100.91662				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 12/09/2022 Spot Bond				100.93933		100.89235				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF019 On 07/11/2022 Spot Bond				100.10964		100.06266				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF020 On 02/09/2023 Spot Bond				101.20304		101.15253				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 28/05/2024 Spot Bond				101.25375		101.20336				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond				101.08936		101.03976				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPFC48 On 12/03/2022 Spot Bond				100.93071		100.88414				0.00	0	
Total EPFC48 SPOT										0.00	0	
Total For EPFC48										0.00	0	
EPFC49 On 10/11/2022 Spot Bond				100.05712		100.01431				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EQT002 On 03/06/2022 Spot Bond				101.07655		101.03054				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT002 On 03/06/2024 Spot Bond				101.10641		101.05916				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond				100.38447		100.33717				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond				101.23470		101.18532				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond				100.21929		100.17029				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond				100.79941		100.75234				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond				100.50079		100.45359				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond				100.07213		100.03146				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT009 On 12/11/2024 Spot Bond				100.00006		99.95658				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond				99.95411		99.90800				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B7 On 17/08/2022 Spot Bond				99.95608		99.91199				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C7 On 17/05/2022 Spot Bond				99.95091		99.90156				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C6 On 17/08/2022 Spot Bond				99.95567		99.91118				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA27 On 17/08/2022 Spot Bond				99.95366		99.90715				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERSA25 On 17/05/2022 Spot Bond				99.95676		99.91332				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA26 On 17/05/2022 Spot Bond				99.95676		99.91332				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA26 On 17/05/2022 Spot Bond				99.95676		99.91332				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA26 On 17/05/2022 Spot Bond				99.95676		99.91332				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA26 On 17/05/2022 Spot Bond				99.95676		99.91332				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
ERSA2 On 17/08/2022 Spot Bond				99.95769		99.91522				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond				99.95166		99.90313				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.20500	103.97587	6.23000	103.89979				0.00	0	25,000,00
Total ES23 SPOT										0.00	0	25,000,00
Total For ES23										0.00	0	25,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	100.54058	10.00000	100.45930				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			8.61000	100.30077	8.66000	100.06294		9,991,372,902,000.00		1,160,438,200	3,138,295,50	
Total ES26 SPOT								9,991,372,902,000.00		1,160,438,200	3,138,295,50	
Total For ES26								9,991,372,902,000.00		1,160,438,200	3,138,295,50	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.89688	7.85000	102.83160				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.03500	80.33568	11.08000	80.02173		11,067,588,562,000.00		1,002,953,200	8,034,428,40	
Total ES33 SPOT								11,067,588,562,000.00		1,002,953,200	8,034,428,40	
Total For ES33								11,067,588,562,000.00		1,002,953,200	8,034,428,40	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.13985	7.50000	103.07693				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.47000	79.41714	11.50500	79.12405		7,139,382,212,000.00		622,439,600	3,464,219,70	
Total ES42 SPOT								7,139,382,212,000.00		622,439,600	3,464,219,70	
Total For ES42								7,139,382,212,000.00		622,439,600	3,464,219,70	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.59442	8.50000	102.52406				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond				101.00998		100.96476				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond				101.77128		101.72463				0.00	0	
Total EXX05 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 EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond				100.90609		100.85489			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FIFB14 On 07/11/2022 Spot Bond				100.04614		99.99838			0.00	0	
Total FIFB14 SPOT									0.00	0	
Total For FIFB14									0.00	0	
FIFB15 On 20/11/2022 Spot Bond				99.89311		99.84714			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	
FIFB16 On 15/08/2022 Spot Bond				100.08267		100.03908			0.00	0	
Total FIFB16 SPOT									0.00	0	
Total For FIFB16									0.00	0	
FIFB17 On 15/08/2024 Spot Bond				99.98431		99.93712			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond				100.22163		100.17267			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond				100.98131		100.93173			0.00	0	20,000,00
Total FIFB19 SPOT									0.00	0	20,000,00
Total For FIFB19									0.00	0	20,000,00
FIFC36 On 19/02/2022 Spot Bond				99.89649		99.85198			0.00	0	
Total FIFC36 SPOT									0.00	0	
Total For FIFC36									0.00	0	
FIFG01 On 05/08/2024 Spot Bond				100.11942		100.06924			0.00	0	
Total FIFG01 SPOT									0.00	0	
Total For FIFG01									0.00	0	
FIFG02 On 05/08/2026 Spot Bond				100.12702		100.07360			0.00	0	
Total FIFG02 SPOT									0.00	0	
Total For FIFG02									0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRB17/JIBAR SPOT									0.00	0	
Total For FRB17/JIBAR									0.00	0	
FRB22 On 08/12/2022 Spot Bond				103.60825		103.56388			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond				102.19752		102.15347				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond				103.44366		103.35372				0.00	84,000,000	21,000,00
Total FRB24 SPOT										0.00	84,000,000	21,000,00
Total For FRB24										0.00	84,000,000	21,000,00
FRB25 On 19/09/2024 Spot Bond				105.76868		105.70980				0.00	1,034,000,000	721,000,00
Total FRB25 SPOT										0.00	1,034,000,000	721,000,00
Total For FRB25										0.00	1,034,000,000	721,000,00
FRB26 On 03/06/2024 Spot Bond				101.78180		101.73175				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.19000	109.14617	8.24000	108.88777				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond				104.68449		104.61803				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond				102.28238		102.23089				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.11000	102.78189	8.16000	102.54001				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond				99.84130		101.23984				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.49000	318.12941	2.54000	317.62513				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			2.77500	155.32681	2.80500	155.07740				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI28 On 31/03/2028 Spot Bond			3.79000	206.06529	3.79000	205.89402				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.26000	109.36857	4.27000	109.20281				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.75000	225.46787	4.76000	225.05234				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.82000	101.79040	4.85000	101.20805				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.81000	102.18379	4.83500	101.63606				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			7.10000	82.99332	7.13397	82.90518				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			7.15000	82.21671	7.18470	82.12444				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			4.07000	149.72253	4.10000	149.46722				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond				94.87671		95.09072				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC252 On 14/03/2022 Spot Bond				100.98540		100.93553				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC255 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 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 FRC255										0.00	0	
FRC255 On 17/07/2027 Spot Bond				101.95327		101.90160				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC266 On 06/08/2023 Spot Bond				101.32511		101.26873				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC277 On 30/01/2023 Spot Bond				100.23104		100.18004				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC277 On 30/01/2023 Spot Bond			9.58400	100.38866	9.58400	100.31081				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC277 On 21/11/2022 Spot Bond				101.28685		101.23983				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC288 On 20/12/2023 Spot Bond				100.99003		100.93430				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC288 On 27/02/2023 Spot Bond			3.57000	116.60007	3.57000	116.50561				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC288 On 11/11/2024 Spot Bond				100.06258		99.99988				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC288 On 20/12/2022 Spot Bond				100.89713		100.84797				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC288 On 27/02/2023 Spot Bond			3.40000	114.49064	3.40000	114.39944				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC288 On 20/12/2022 Spot Bond				100.86342		100.81453				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC298 On 20/06/2022 Spot Bond				101.37525		101.32504				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond				100.00010		99.95217				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond				100.00011		99.95137				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond				101.25563		101.19197				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond				101.56458		101.51358				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond				101.96812		101.91618				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond				101.46559		101.40608				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond				101.00021		100.94550				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond				101.11516		101.07023				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond				102.72086		102.66669				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond				100.84508		100.79717				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond				100.97163		100.91688				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31: On 20/06/2024 Spot Bond				101.06618		101.00633				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond				100.96658		100.93360				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond				101.03980		100.98638				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond				100.23388		100.18224				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond				100.95943		100.90534				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond				101.06597		101.00612				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond				101.21535		101.15443				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond				100.98212		100.92680				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond				100.60439		100.55760				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 20/12/2022 Spot Bond				101.63724		101.58274				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond				100.62611		100.58200				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond				101.15894		101.11228				0.00	0	
Total FRC328 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 FRC328									0.00	0	
FRC328 On 06/11/2023 Spot Bond				100.11073		100.06402			0.00	0	
Total FRC329 SPOT									0.00	0	
Total For FRC329									0.00	0	
FRC329 On 15/10/2022 Spot Bond				100.38059		100.33370			0.00	0	
Total FRC330 SPOT									0.00	0	
Total For FRC330									0.00	0	
FRC330 On 31/05/2024 Spot Bond				101.75800		101.70471			0.00	0	
Total FRC335 SPOT									0.00	0	
Total For FRC335									0.00	0	
FRC335 On 25/04/2023 Spot Bond				102.06476		102.01345			0.00	0	
Total FRC337 SPOT									0.00	0	
Total For FRC337									0.00	0	
FRC337 On 07/12/2023 Spot Bond				101.42952		101.38539			0.00	0	
Total FRC339 SPOT									0.00	0	
Total For FRC339									0.00	0	
FRC339 On 20/02/2024 Spot Bond				101.66583		101.62219			0.00	0	
Total FRC340 SPOT									0.00	0	
Total For FRC340									0.00	0	
FRC340 On 20/12/2024 Spot Bond				101.26101		101.19060			0.00	0	
Total FRC341 SPOT									0.00	0	
Total For FRC341									0.00	0	
FRC341 On 21/12/2027 Spot Bond				100.86710		100.81714			0.00	0	
Total FRC343 SPOT									0.00	0	
Total For FRC343									0.00	0	
FRC343 On 15/10/2022 Spot Bond				100.41101		100.36085			0.00	0	
Total FRC344 SPOT									0.00	0	
Total For FRC344									0.00	0	
FRC344 On 20/12/2025 Spot Bond				101.14500		101.08085			0.00	0	
Total FRC346 SPOT									0.00	0	
Total For FRC346									0.00	0	
FRC346 On 27/03/2024 Spot Bond				101.63450		101.55503			0.00	0	
Total FRC347 SPOT									0.00	0	
Total For FRC347									0.00	0	
FRC347 On 31/07/2023 Spot Bond				100.41500		100.35788			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond				100.31851		100.26380				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond				100.27614		100.22682				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond				101.32028		101.26658				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond				100.54473		100.48618				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond				100.32361		100.26810				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2021 Spot Bond				100.70358						0.00	0	
FRC353 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond				100.40481		100.34964				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond				100.33863		100.28422				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond				100.33981		100.28474				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond				100.18058		100.12647				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond				100.40518		100.35233				0.00	0	
Total FRC360 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 FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond				100.23924		100.18646				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2022 Spot Bond				100.67521		100.62681				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond				100.07504		100.02183				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond				101.76285		101.70111				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond				102.05556		101.99086				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond				101.44435		101.36219				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond				101.41577		101.35825				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond				102.49084		102.35054				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond				102.49828		102.35754				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond				100.31963		100.26329				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond				100.31800		100.26190				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond				102.56654		102.42198				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond				100.67914		100.62750				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond				103.37884		103.30253				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond				103.35904		103.28317				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond				100.87852		100.82880				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond				101.03563		100.97414				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond				100.99742		100.94127				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 24/03/2022 Spot Bond				100.78399		100.73876				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC382 On 28/04/2022 Spot Bond				100.27589		100.23233				0.00	0	
Total FRC383 SPOT										0.00	0	
Total For FRC383										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.30000	107.85126	4.29000	107.85998				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.47000	118.92309	4.50000	118.36500				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond				100.33921		100.29743				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				101.08883		101.05318				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond				101.30341		101.26342				0.00	360,000,000	180,000,000
Total FRJ23 SPOT										0.00	360,000,000	180,000,000
Total For FRJ23										0.00	360,000,000	180,000,000
FRJ24 On 14/02/2024 Spot Bond				100.61651		100.57605				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond				103.65630		103.44322				0.00	120,000,000	120,000,000
Total FRJ25 SPOT										0.00	120,000,000	120,000,000
Total For FRJ25										0.00	120,000,000	120,000,000
FRJ26 On 14/02/2026 Spot Bond				100.79664		100.75388				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond				102.97050		102.92180				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ28 On 22/06/2028 Spot Bond				100.77010		100.72467				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond				100.83559		100.78956				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond				100.78328		100.73712				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			3.99800	110.97718	4.02300	110.33062				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.44000	119.37773	4.47000	118.81749				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond				99.87279		99.82775				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				100.24680		100.20315				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS104 On 31/01/2038 Spot Bond			4.58000	117.27347	4.61000	116.72321				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			4.60000	228.65709	4.61000	228.23784				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			4.72000	115.21291	4.75000	114.67245				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			4.63000	228.01494	4.64000	227.59643				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			3.62000	151.64228	3.65000	151.38892				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	131.18276	3.70500	131.07441				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			4.52000	118.16989	4.55000	117.61537				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			4.75000	225.46787	4.76000	225.05234				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			4.80000	224.41665	4.81000	224.00235				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			3.15000	153.67867	3.18000	153.42747				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			4.83000	223.78874	4.84000	223.37517				0.00	0	

Contract 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	115.21291	4.75000	114.67245				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.41000	199.14959	4.41000	198.97410				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.47000	104.87921	5.50000	104.38791				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.30000	200.35687	4.30000	200.18210				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.36000	199.69730	4.36000	199.52216				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.34000	213.42996	5.35000	213.02871				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.42000	105.53277	5.45000	105.03837				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.72000	115.21291	4.75000	114.67245				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.70000	115.50464	4.73000	114.96277				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.17000	201.79451	4.17000	201.62061				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.11000	218.02864	5.12000	217.62187				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
FRS14: On 31/03/2028 Spot Bond			4.30000	200.35687	4.30000	200.18210				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.30000	200.35687	4.30000	200.18210				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14: On 31/03/2028 Spot Bond			3.70100	207.08050	3.70100	206.90987				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14: On 31/01/2025 Spot Bond			3.92000	150.35922	3.95000	150.10455				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.65000	196.54445	4.65000	196.36747				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.69000	196.11408	4.69000	195.93685				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15: On 31/01/2025 Spot Bond			3.89000	150.48694	3.92000	150.23240				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.16500	201.85003	4.16500	201.67617				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.70000	196.00665	4.70000	195.82936				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 01/08/2022 Spot Bond				6.16587		6.18737				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS17: On 16/10/2022 Spot Bond				100.38290		100.33577				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17: On 16/10/2024 Spot Bond				100.42474		100.37311				0.00	0	
Total FRS172 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 FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond				100.87857		100.82909				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond				100.80202		100.74872				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond				204.37107		204.06143				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond				149.40481		149.86947				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond				188.56402		188.18768				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond				64.54807		62.90894				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond				100.10517		100.06107				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond				100.11943		100.06924				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond				100.00015		99.95222				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond				101.26335		101.21444				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 14/10/2025 Spot Bond				100.45821		100.40866				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond				99.93949		101.23935				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond				106.08453		106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond				100.76111		100.71773				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond				105.47353		105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond				101.09706		101.00852				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond				106.57987		106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond				105.39730		105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond				100.86710		100.81714				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond				105.35167		105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS227 On 31/07/2022 Spot Bond				100.37906		100.29648				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond				104.93620		104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS230 On 14/08/2027 Spot Bond				99.99982		99.94979				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond				96.64200		96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond				97.83219		97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond				97.22025		97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond				105.03712		104.99479				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS237 On 22/09/2023 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond				112.43469		112.41443				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond				103.85541		103.74226				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS241 On 04/12/2022 Spot Bond				101.66598		101.60767				0.00	0	
Total FRS241 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 FRS241										0.00	0	
FRS24: On 12/12/2025 Spot Bond				75.48257		75.68501				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond				101.70766		101.62868				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond				116.70834		116.76919				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond				100.62220		100.54390				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24: On 22/01/2024 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25: On 22/02/2024 Spot Bond				102.50787		102.66701				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond				101.05352		101.00914				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25: On 04/03/2022 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS256 SPOT										0.00	0	
Total For FRS256										0.00	0	
FRS25: On 12/03/2024 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25: On 23/01/2024 Spot Bond				114.30693		114.13863				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25: On 24/03/2022 Spot Bond				101.66716		101.56555				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26: On 25/03/2024 Spot Bond				101.13771		101.06352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond				101.51209		101.45073				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 13/05/2022 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS263 SPOT										0.00	0	
Total For FRS263										0.00	0	
FRS26 On 19/05/2022 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS26 On 31/03/2032 Spot Bond				100.80693		100.74967				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond				115.60588		115.46768				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond				100.81311		100.75544				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26 On 26/09/2022 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS27 On 05/07/2022 Spot Bond				112.06013		111.87835				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27 On 14/07/2022 Spot Bond				101.02582		100.91934				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS27 On 21/07/2022 Spot Bond				107.09827		106.92378				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS27: On 31/03/2032 Spot Bond				100.80815		100.75081				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27: On 18/08/2022 Spot Bond				99.93901		101.17575				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS27: On 03/03/2023 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS27: On 30/09/2024 Spot Bond				101.02072		100.94910				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27: On 21/09/2024 Spot Bond				101.20849		101.13970				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28: On 31/03/2032 Spot Bond			9.53000	103.56612	9.53000	103.48668				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28: On 05/10/2026 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28: On 30/09/2024 Spot Bond				100.85832		100.79762				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28: On 28/02/2031 Spot Bond			9.28500	105.73581	9.35500	105.23142				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28: On 28/02/2031 Spot Bond			9.28500	105.73581	9.35500	105.23142				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28: On 25/10/2026 Spot Bond				100.27003		100.22109				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28: On 14/02/2022 Spot Bond				101.90174		101.84352				0.00	0	
Total FRS287 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 FRS287										0.00	0	
FRS287 On 13/11/2023 Spot Bond				100.00000		99.92853				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			10.63900	93.85930	10.72400	93.35013				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 03/03/2022 Spot Bond				100.97340		100.93340				0.00	0	
Total FRS290 SPOT										0.00	0	
Total For FRS290										0.00	0	
FRS290 On 12/02/2024 Spot Bond				97.05794		97.04660				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS292 On 26/01/2023 Spot Bond				100.00000		100.00000				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS293 On 28/04/2022 Spot Bond				100.25002		100.20590				0.00	0	
Total FRS294 SPOT										0.00	0	
Total For FRS294										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.29000	319.22162	2.34000	318.72050				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.02000	320.70395	2.07000	320.20717				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.03000	320.64890	2.08000	320.15195				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond				100.15844		100.10987				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.42000	111.34130	4.45000	110.73420				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.12000	117.48270	4.13000	117.20123			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.04000	154.15996	3.07000	153.90927			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.32000	152.93837	3.35000	152.68637			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.09000	314.88211	3.14000	314.36855			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.02500	105.28309	6.05000	105.20597			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.02000	111.31844	7.07000	111.12154		561,600,000,000.00	80,000,000	180,000,000	
Total FRX24 SPOT								561,600,000,000.00	80,000,000	180,000,000	
Total For FRX24								561,600,000,000.00	80,000,000	180,000,000	
FRX25 On 26/07/2025 Spot Bond			7.52000	107.16647	7.52000	107.10093		0.00	0	344,730,800	
Total FRX25 SPOT								0.00	0	344,730,800	
Total For FRX25								0.00	0	344,730,800	
FRX26 On 01/10/2026 Spot Bond			7.80000	110.02981	7.89000	109.60277		27,151,966,920,000.00	3,481,021,400	3,948,822,600	
Total FRX26 SPOT								27,151,966,920,000.00	3,481,021,400	3,948,822,600	
Total For FRX26								27,151,966,920,000.00	3,481,021,400	3,948,822,600	
FRX27 On 07/03/2027 Spot Bond			7.97000	113.58867	8.02000	113.29875		0.00	0	340,000,000	
Total FRX27 SPOT								0.00	0	340,000,000	
Total For FRX27								0.00	0	340,000,000	
FRX28 On 26/07/2028 Spot Bond			8.12000	110.40885	8.17000	110.07375		0.00	0		
Total FRX28 SPOT								0.00	0		
Total For FRX28								0.00	0		
FRX30 On 31/01/2030 Spot Bond			8.86000	105.37730	8.57500	106.97538		19,492,000,000,000.00	2,200,000,000	2,286,182,700	
Total FRX30 SPOT								19,492,000,000,000.00	2,200,000,000	2,286,182,700	
Total For FRX30								19,492,000,000,000.00	2,200,000,000	2,286,182,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX31 On 21/02/2031 Spot Bond			9.04000	107.36163	9.11500	106.82107				0.00	0	610,000,00
Total FRX31 SPOT										0.00	0	610,000,00
Total For FRX31										0.00	0	610,000,00
FRX32 On 31/03/2032 Spot Bond			9.24000	112.23878	9.23000	112.22382			1,848,000,000,000.00		200,000,000	396,726,90
Total FRX32 SPOT									1,848,000,000,000.00		200,000,000	396,726,90
Total For FRX32									1,848,000,000,000.00		200,000,000	396,726,90
FRX45 On 14/04/2045 Spot Bond			10.80500	78.98857	10.85000	78.61716				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond				101.06838		101.02688				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond				101.38537		101.34368				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond				101.20180		101.15786				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond				101.14428		101.10241				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond				101.18336		101.14009				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond				101.19486		101.15117				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A1 On 20/10/2022 Spot Bond				100.26471		100.22624				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond				100.28029		100.23994				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond				100.30071		100.25791				0.00	0	
Total FST3A3 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 FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond				100.31090		100.26687				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond				99.94571		99.89155				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond				101.19795		101.14460				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond				101.30200		101.26074				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond				101.21796		101.17352				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond				101.18101		101.13597				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond				101.15464		101.10593				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond				101.62538		101.55877				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.86000	114.40008	3.87000	114.23300				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond				100.58277		100.53762				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.45400	109.09282	6.47900	108.99497				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond				101.00499		100.96510				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond				101.22465		101.17776				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			6.71000	109.58970	6.76000	109.42811				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond				100.39134		100.34602				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond				101.18835		101.14249				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond				100.94326		100.89842				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond				101.47350		101.42711				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond				101.06494		101.01514				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond				100.35325		100.30758				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond				100.66446		100.61948				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond				99.61981		99.57238				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond				101.10627		101.06169				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT32 On 18/04/2024 Spot Bond				100.10848		100.06262				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond				98.04518		97.99664				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond				98.12241		98.07450				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond				100.61307		100.56740				0.00	0	120,000,00
Total GRT36 SPOT										0.00	0	120,000,00
Total For GRT36										0.00	0	120,000,00
GRT38 On 31/03/2026 Spot Bond				100.64795		100.60137				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond				100.20898		100.16219				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond				99.32988		99.28165				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond				99.49967		99.45535				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond				99.89463		99.84932				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond				101.60886		101.56247				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond				100.27008		100.22361				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond				100.64963		100.59984				0.00	0	
Total GRT48 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 GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond				101.63586		101.59099				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond				100.82486		100.77968				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond				102.17452		102.12478				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond				100.00013		99.95867				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond				100.82231		100.77564				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond				100.59316		100.55302				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond				101.06008		101.01668				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond				100.20110		100.15102				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond				99.40300		99.35155				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond				100.81462		100.76642				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond				101.11961		101.07245				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond				101.01499		100.96791				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF11 On 31/03/2023 Spot Bond				100.69333		100.64371				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond				100.65032		100.60358				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond				100.63811		100.59219				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.62000	317.42210	2.67000	316.91579				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			2.98000	322.46371	3.03000	321.79925				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.18000	105.81789	10.26500	105.25282				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.64000	107.31531	4.63000	107.31850				0.00	0	10,000,000.00
Total HWAY33 SPOT										0.00	0	10,000,000.00
Total For HWAY33										0.00	0	10,000,000.00
HWAY3 On 31/07/2034 Spot Bond			10.90500	89.21393	10.95000	88.85767			3,084,974,337,000.00	282,895,400	4,114,117,800	
Total HWAY34 SPOT									3,084,974,337,000.00	282,895,400	4,114,117,800	
Total For HWAY34									3,084,974,337,000.00	282,895,400	4,114,117,800	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.54840	100.00000	9.48445				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.07500	87.73176	11.11000	87.43442			5,537,500,000,000.00	500,000,000	7,040,000,000	
Total HWAY35 SPOT									5,537,500,000,000.00	500,000,000	7,040,000,000	
Total For HWAY35									5,537,500,000,000.00	500,000,000	7,040,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.54634	100.00000	9.48241				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HWF11 On 15/07/2022 Spot Bond				100.46029		100.41621				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond				100.30488		100.26075				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond				101.11684		101.07185				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.47000	156.68281	2.50000	156.43489			305,497,582,052,000.00	123,683,231,600	350,466,539,00	
Total I2025 SPOT									15,497,582,052,000.00	123,683,231,600	350,466,539,00	
Total For I2025									15,497,582,052,000.00	123,683,231,600	350,466,539,00	
I2029 On 31/03/2029 Spot Bond			3.39000	115.72089	3.40000	115.55308			37,679,481,846,000.00	11,114,891,400	279,762,616,70	
Total I2029 SPOT									17,679,481,846,000.00	11,114,891,400	279,762,616,70	
Total For I2029									17,679,481,846,000.00	11,114,891,400	279,762,616,70	
I2033 On 28/02/2033 Spot Bond			3.80000	113.14166	3.79000	113.15612			121,577,789,000,000.00	31,994,155,000	404,713,994,70	
Total I2033 SPOT									11,577,789,000,000.00	31,994,155,000	404,713,994,70	
Total For I2033									11,577,789,000,000.00	31,994,155,000	404,713,994,70	
I2038 On 31/01/2038 Spot Bond			3.82000	129.24824	3.85000	128.64125			111,681,902,000,000.00	29,236,100,000	340,110,414,50	
Total I2038 SPOT									11,681,902,000,000.00	29,236,100,000	340,110,414,50	
Total For I2038									11,681,902,000,000.00	29,236,100,000	340,110,414,50	
I2046 On 31/03/2046 Spot Bond			3.82000	120.02413	3.85000	119.31878			57,756,836,856,000.00	15,119,590,800	378,078,174,50	
Total I2046 SPOT									17,756,836,856,000.00	15,119,590,800	378,078,174,50	
Total For I2046									17,756,836,856,000.00	15,119,590,800	378,078,174,50	
I2050 On 31/12/2050 Spot Bond			3.81000	122.84276	3.83500	122.15938			104,528,128,268,700.00	27,435,204,270	354,813,850,50	
Total I2050 SPOT									14,528,128,268,700.00	27,435,204,270	354,813,850,50	
Total For I2050									14,528,128,268,700.00	27,435,204,270	354,813,850,50	
IBG01 On 07/02/2025 Spot Bond				100.10140		100.05791			0.00	0		
Total IBG01 SPOT									0.00	0		
Total For IBG01									0.00	0		
IBG02 On 07/02/2027 Spot Bond				100.10511		100.06001			0.00	0		
Total IBG02 SPOT									0.00	0		
Total For IBG02									0.00	0		
IBL101 On 24/05/2022 Spot Bond			6.29000	102.78395	6.31500	102.72468			0.00	0		
Total IBL101 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 IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond				101.46237		101.42368				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.75000	316.71688	2.80000	316.20852				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond				99.89876		101.19957				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond				100.37095		101.64466				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL123 On 14/02/2022 Spot Bond				100.00000		99.96423				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond				100.18625		100.14384				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond				100.45979		100.41459				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond				101.09949		101.05655				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond				100.31963		100.27638				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond				100.00013		99.95422				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond				101.00698		100.96602				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond				100.47928		100.43512				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond				99.87656		101.23923				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond				101.37442		102.80135				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond				100.06639		100.01777				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond				99.99990		99.95049				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond				99.90304		99.86132				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond				99.91579		99.87954				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL145 On 20/03/2026 Spot Bond				100.86039		100.81166				0.00	12,000,000,000	3,000,000,000
Total IBL145 SPOT										0.00	12,000,000,000	3,000,000,000
Total For IBL145										0.00	12,000,000,000	3,000,000,000
IBL147 On 03/07/2025 Spot Bond				100.65004		100.59997				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond				101.04149		101.00167				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond				101.08578		101.04430				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond				100.29636		100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL154 On 19/11/2025 Spot Bond				99.90542		99.86471				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond				100.27297		100.23180				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond				100.03234		100.03234				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond				100.17256		100.13005				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond				99.93189		99.93189				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond				100.50768		100.46484				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond				100.42247		100.37788				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond				99.98654		99.94515				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond				99.94294		99.90001				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond				100.32067		100.27726				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond				100.33299		100.28815				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond				101.11342		101.07090				0.00	0	
Total IBL181 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 IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond				101.15225		101.10829				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond				100.89509		100.85230				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond				100.92663		100.88239				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond				100.47224		100.42749				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond				100.35648		100.30575				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond				100.11234		100.02243				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond				100.09790		100.04893				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond				100.04990		100.00000				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond				101.01110		100.96846				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond				101.04650		101.00241				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond				100.84068		100.84068				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond				101.14550		101.09040				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond				101.09086		101.03826				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond				100.90860		100.86433				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond				101.03621		100.98611				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond				100.19148		100.14772				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond				100.21509		100.16626				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.99500	105.92808	7.02000	105.82068				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.36500	105.73377	5.39000	105.66781				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond				101.71860		101.67432				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.63500	104.35298	8.68500	104.15682				0.00	0	250,000,00
Total IDCG06 SPOT										0.00	0	250,000,00
Total For IDCG06										0.00	0	250,000,00
IDCG08 On 13/05/2030 Spot Bond			10.00000	110.17988	10.07500	109.64015				0.00	0	120,000,00
Total IDCG08 SPOT										0.00	0	120,000,00
Total For IDCG08										0.00	0	120,000,00
IDCG11 On 05/12/2026 Spot Bond			9.23000	108.06181	9.28000	107.78360				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG13 On 26/04/2023 Spot Bond				99.62038		99.56862				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond				99.13840		99.08929				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond				98.68631		98.63777				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond				100.09558		100.01392				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond				100.87913		100.83504				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond				99.79561		99.74474				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond				100.77927		100.73515				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond				99.61540		99.56589				0.00	0	170,000,00
Total IDCG22 SPOT										0.00	0	170,000,00
Total For IDCG22										0.00	0	170,000,00
IDCG23 On 29/01/2027 Spot Bond				96.24959		96.19956				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond				100.91284		100.86573				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.96000	103.44710	8.01000	103.25471				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
ING196 On 30/06/2027 Spot Bond				60.01181		60.01181				0.00	0	
Total ING196 SPOT										0.00	0	

Contract 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 ING196									0.00	0	
INLV01 On 12/08/2024 Spot Bond				102.96920		102.91059			0.00	0	
Total INLV01 SPOT									0.00	0	
Total For INLV01									0.00	0	
INLV05 On 22/03/2023 Spot Bond				103.87913		103.82145			0.00	0	
Total INLV05 SPOT									0.00	0	
Total For INLV05									0.00	0	
INLV06 On 22/01/2026 Spot Bond				103.60354		103.53306			0.00	0	
Total INLV06 SPOT									0.00	0	
Total For INLV06									0.00	0	
INLV07 On 09/03/2026 Spot Bond				98.29073		98.23358			0.00	0	
Total INLV07 SPOT									0.00	0	
Total For INLV07									0.00	0	
INLV08 On 12/06/2026 Spot Bond				103.56206		103.49033			0.00	0	
Total INLV08 SPOT									0.00	0	
Total For INLV08									0.00	0	
INLV09 On 24/08/2026 Spot Bond				102.42323		102.35423			0.00	3,000,000,000	1,500,000,000
Total INLV09 SPOT									0.00	3,000,000,000	1,500,000,000
Total For INLV09									0.00	3,000,000,000	1,500,000,000
INLV10 On 06/03/2027 Spot Bond				101.50625		101.43924			0.00	0	
Total INLV10 SPOT									0.00	0	
Total For INLV10									0.00	0	
INLV11 On 22/03/2027 Spot Bond				100.86573		100.81496			0.00	0	
Total INLV11 SPOT									0.00	0	
Total For INLV11									0.00	0	
IPF19 On 22/12/2022 Spot Bond				100.82166		100.77336			0.00	0	
Total IPF19 SPOT									0.00	0	
Total For IPF19									0.00	0	
IPF21 On 17/03/2022 Spot Bond				100.86919		100.81769			0.00	0	
Total IPF21 SPOT									0.00	0	
Total For IPF21									0.00	0	
IPF22 On 14/06/2022 Spot Bond				101.04867		101.00286			0.00	0	
Total IPF22 SPOT									0.00	0	
Total For IPF22									0.00	0	
IPF24 On 05/02/2023 Spot Bond				100.11362		100.06587			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total IPF24 SPOT									0.00	0	
Total For IPF24									0.00	0	
IPF25 On 15/10/2023 Spot Bond				100.38599		100.33853			0.00	0	
Total IPF25 SPOT									0.00	0	
Total For IPF25									0.00	0	
IPF26 On 07/11/2023 Spot Bond				100.02327		100.03020			0.00	0	
Total IPF26 SPOT									0.00	0	
Total For IPF26									0.00	0	
IPF27 On 07/11/2024 Spot Bond				100.02440		100.03050			0.00	0	
Total IPF27 SPOT									0.00	0	
Total For IPF27									0.00	0	
IPF30 On 25/03/2024 Spot Bond				100.66128		100.61449			0.00	0	140,000,00
Total IPF30 SPOT									0.00	0	140,000,00
Total For IPF30									0.00	0	140,000,00
IPF31 On 25/03/2026 Spot Bond				99.34360		99.29392			0.00	0	
Total IPF31 SPOT									0.00	0	
Total For IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond				100.63211		100.58357			0.00	0	
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPF33 On 12/12/2024 Spot Bond				100.95648		100.90867			0.00	0	
Total IPF33 SPOT									0.00	0	
Total For IPF33									0.00	0	
IPFC36 On 10/02/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total IPFC36 SPOT									0.00	0	
Total For IPFC36									0.00	0	
IPFC37 On 10/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	90,000,000,000	35,000,000,00	
Total IPFC37 SPOT								10,000,000,000,000.00	90,000,000,000	35,000,000,00	
Total For IPFC37								10,000,000,000,000.00	90,000,000,000	35,000,000,00	
IPFG01 On 22/06/2024 Spot Bond				100.90075		100.85181			0.00	1,140,000,000	570,000,00
Total IPFG01 SPOT									0.00	1,140,000,000	570,000,00
Total For IPFG01									0.00	1,140,000,000	570,000,00
IV019 On 31/03/2028 Spot Bond			5.06000	192.18418	5.06000	192.00479			0.00	0	
Total IV019 SPOT									0.00	0	
Total For IV019									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV035 On 07/04/2022 Spot Bond				101.29354		101.24672				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV046 On 21/06/2022 Spot Bond				102.05347		102.00894				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond				104.22906		104.16686				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.96000	193.23730	4.96000	193.05849				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond				99.96357		99.90864				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 25/07/2020 Spot Bond				100.10904						0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond				100.77809		100.73126				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond				101.46918		101.42410				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond				101.45468		101.40949				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond				101.16795		101.12184				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond				101.43232		101.36833				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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				101.02505		100.98019				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond				100.93513		100.88523				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC176 On 05/06/2023 Spot Bond				101.08641		101.03764				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond				100.71742		100.67312				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond				100.55513		100.50297				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond				100.04214		99.99987				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond				101.05945		101.00123				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond				100.90260		100.84433				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.10399	7.40000	101.04347				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond				101.76990		101.71579				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC189 On 17/02/2022 Spot Bond				99.95175		99.90342				0.00	0	
Total IVC189 SPOT										0.00	0	
Total For IVC189										0.00	0	
IVC190 On 15/12/2023 Spot Bond				101.77135		101.72291				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.29720	7.23000	100.23954				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond				100.00017		99.94376				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC199 On 26/02/2022 Spot Bond				101.16255		101.11563				0.00	0	
Total IVC199 SPOT										0.00	0	
Total For IVC199										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	103.43199	7.45000	103.36932				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond				101.23717		101.17867				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	105.24385	3.91012	105.21008				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond				100.42628		100.37984				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond				99.94292		99.89998				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond				100.18951		100.14628				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.88500	100.69319	6.91000	100.61773				0.00	0	
Total IVC206 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 IVC206										0.00	0	
IVC207 On 17/02/2022 Spot Bond				101.04110		101.00205				0.00	0	
Total IVC207 SPOT										0.00	0	
Total For IVC207										0.00	0	
IVC208 On 07/06/2023 Spot Bond				101.04240		100.99488				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond				100.65570		100.61115				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVZ077 On 24/02/2022 Spot Bond			4.45000	99.81746	4.45000	99.80531				0.00	0	
Total IVZ077 SPOT										0.00	0	
Total For IVZ077										0.00	0	
IVZ078 On 03/03/2022 Spot Bond			4.45000	99.73250	4.45000	99.72037				0.00	0	
Total IVZ078 SPOT										0.00	0	
Total For IVZ078										0.00	0	
IVZ079 On 10/03/2022 Spot Bond			4.50000	99.64374	4.50000	99.63150				0.00	0	
Total IVZ079 SPOT										0.00	0	
Total For IVZ079										0.00	0	
IVZ080 On 17/03/2022 Spot Bond			4.50000	99.55813	4.50000	99.54591			135,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total IVZ080 SPOT									15,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total For IVZ080									15,000,000,000,000.00	30,000,000,000	30,000,000,000	
IVZ081 On 07/04/2022 Spot Bond			4.60000	99.28677	4.60000	99.27435			0.00	0	0	
Total IVZ081 SPOT									0.00	0	0	
Total For IVZ081									0.00	0	0	
IVZ082 On 10/02/2022 Spot Bond			4.45000	4.45000	4.45000	4.45000			0.00	0	0	
Total IVZ082 SPOT									0.00	0	0	
Total For IVZ082									0.00	0	0	
IVZ084 On 28/04/2022 Spot Bond			4.60000	99.02656	4.60000	99.01420			0.00	0	0	
Total IVZ084 SPOT									0.00	0	0	
Total For IVZ084									0.00	0	0	
IVZ085 On 05/05/2022 Spot Bond			4.60000	98.94012	4.60000	98.92779			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ085 SPOT										0.00	0	
Total For IVZ085										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				101.07394		101.01368				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond				101.66246		101.61752				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond				99.91906		101.22253				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond				100.35070		100.30382				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond				99.98817		99.94075				0.00	3,800,000,000	2,500,000,000
Total KAP015 SPOT										0.00	3,800,000,000	2,500,000,000
Total For KAP015										0.00	3,800,000,000	2,500,000,000
KAP016 On 29/04/2022 Spot Bond				100.40907		100.37052				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond				100.38602		100.33506				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond				100.66328		100.61380				0.00	0	1,500,000,000
Total KAP018 SPOT										0.00	0	1,500,000,000
Total For KAP018										0.00	0	1,500,000,000
KAP019 On 28/07/2024 Spot Bond				100.27059		100.22162				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond				100.94852		100.89963				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP02 On 15/09/2026 Spot Bond				100.95183		100.90278				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP11 On 24/10/2022 Spot Bond				100.88480		100.84149				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.71000	125.10584	8.76000	124.76695				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.78500	105.79691	6.81000	105.72293				0.00	0	222,401,10
Total LGL06 SPOT										0.00	0	222,401,10
Total For LGL06										0.00	0	222,401,10
LGL07 On 04/10/2022 Spot Bond				101.55419		101.51309				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond				101.79328		101.74651				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond				103.35861		103.31049				0.00	0	20,000,00
Total LGL09 SPOT										0.00	0	20,000,00
Total For LGL09										0.00	0	20,000,00
LGL10 On 08/10/2025 Spot Bond				100.33426		100.28487				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond				102.10051		102.04707				0.00	120,000,000	140,000,00
Total LGL11 SPOT										0.00	120,000,000	140,000,00
Total For LGL11										0.00	120,000,000	140,000,00
LHL28 On 13/02/2022 Spot Bond					0.00000	99.92142				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LRFA3 On 20/11/2022 Spot Bond				99.67478		99.62853				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond				99.89405		99.84849				0.00	0	
Total LRFB3 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 LRF3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond				99.89122		99.84445				0.00	0	
Total LRF3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond				101.04171		101.00239				0.00	9,400,000,000	4,700,000,000
Total MBF063 SPOT										0.00	9,400,000,000	4,700,000,000
Total For MBF063										0.00	9,400,000,000	4,700,000,000
MBF06: On 30/09/2022 Spot Bond				100.81506		100.77535				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond				99.99360		99.95412				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF06: On 28/05/2022 Spot Bond				100.99499		100.95652				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF07: On 28/05/2024 Spot Bond				101.32887		101.28809				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond				100.77249		100.73092				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03: On 02/11/2022 Spot Bond				100.53459		100.49397				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP04: On 23/02/2023 Spot Bond				99.87193		101.12493				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 27/07/2023 Spot Bond				100.20490		100.16139				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond				101.00668		100.96537				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond				101.09707		101.06053				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond				101.09485		101.05233				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond				100.62590		100.58371				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond				100.63899		100.59597				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond				100.05626		101.25624				0.00	700,000,000	300,000,000
Total MBP050 SPOT										0.00	700,000,000	300,000,000
Total For MBP050										0.00	700,000,000	300,000,000
MBP05 On 12/03/2023 Spot Bond				101.30844		101.26960				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond				100.61679		100.57517				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			7.96000	110.07831	8.01000	109.84811				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.30400	102.26833	6.32900	102.17871				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond				101.71971		101.67382				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond				101.86429		101.81894				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond				101.86478		101.81736				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
MML02 On 10/12/2026 Spot Bond			8.61000	104.29837	8.66000	104.02875			0.00	0	
Total MML02 SPOT									0.00	0	
Total For MML02									0.00	0	
MML03 On 15/03/2028 Spot Bond				102.39381		102.34414			0.00	0	
Total MML03 SPOT									0.00	0	
Total For MML03									0.00	0	
MML04 On 15/03/2028 Spot Bond			8.86000	98.79084	8.91000	98.49526			0.00	0	
Total MML04 SPOT									0.00	0	
Total For MML04									0.00	0	
MTN07 On 13/07/2022 Spot Bond				101.13321		101.09604			0.00	0	
Total MTN07 SPOT									0.00	0	
Total For MTN07									0.00	0	
MTN09 On 11/10/2022 Spot Bond				101.04117		100.99798			0.00	0	
Total MTN09 SPOT									0.00	0	
Total For MTN09									0.00	0	
MTN10 On 11/10/2024 Spot Bond				101.97488		101.92649			0.00	0	
Total MTN10 SPOT									0.00	0	
Total For MTN10									0.00	0	
MTN12 On 04/06/2023 Spot Bond				101.76563		101.72215			0.00	0	
Total MTN12 SPOT									0.00	0	
Total For MTN12									0.00	0	
MTN13 On 04/06/2025 Spot Bond				102.05277		102.00424			0.00	0	
Total MTN13 SPOT									0.00	0	
Total For MTN13									0.00	0	
MTN14 On 10/05/2022 Spot Bond				100.08356		100.04083			0.00	0	
Total MTN14 SPOT									0.00	0	
Total For MTN14									0.00	0	
MTN15 On 10/05/2024 Spot Bond				100.06038		100.01514			0.00	0	
Total MTN15 SPOT									0.00	0	
Total For MTN15									0.00	0	
MTN16 On 30/05/2022 Spot Bond				101.03577		100.98917			0.00	0	
Total MTN16 SPOT									0.00	0	
Total For MTN16									0.00	0	
MTN17 On 30/05/2024 Spot Bond				101.50587		101.46013			0.00	0	100,000,00
Total MTN17 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 MTN17										0.00	0	100,000,00
MTN18 On 30/05/2026 Spot Bond				99.59408		99.54384				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond				101.04238		100.99486				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond				101.94827		101.89913				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond				102.56690		102.52228				0.00	600,000,000	300,000,00
Total MTN21 SPOT										0.00	600,000,000	300,000,00
Total For MTN21										0.00	600,000,000	300,000,00
MTN22 On 29/07/2023 Spot Bond				100.24435		100.19051				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.55500	99.41891	8.60500	99.18586				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond				100.26325		100.20536				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond				101.10120		101.05531				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond				101.99326		101.94364				0.00	0	100,000,00
Total MTN26 SPOT										0.00	0	100,000,00
Total For MTN26										0.00	0	100,000,00
MTN27 On 29/06/2028 Spot Bond				101.75329		101.70007				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond				100.88527		100.83952				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond				101.35931		101.31078				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond				101.95302		101.90119				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond				100.60521		100.56341				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond				99.87340		101.27254				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond				99.86479		101.36116				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond				99.86471		101.36108				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond				99.86684		101.29690				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond				101.31241		101.26624				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond				100.89854		100.84775				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond				101.15769		101.09289				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond				104.43210		104.35139				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond				100.78098		100.73653				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
N7C25 On 20/03/2022 Spot Bond				101.00520		100.94864			0.00	0	
Total N7C25 SPOT									0.00	0	
Total For N7C25									0.00	0	
N7D25 On 20/03/2022 Spot Bond				101.19562		101.12876			0.00	0	
Total N7D25 SPOT									0.00	0	
Total For N7D25									0.00	0	
N7E25 On 20/03/2022 Spot Bond				101.37060		101.29425			0.00	0	
Total N7E25 SPOT									0.00	0	
Total For N7E25									0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.65000	103.14204	6.67500	103.06748		6,767,040,000,000.00		1,017,600,000	339,200,000
Total NAM01 SPOT								6,767,040,000,000.00		1,017,600,000	339,200,000
Total For NAM01								6,767,040,000,000.00		1,017,600,000	339,200,000
NAM03 On 01/08/2023 Spot Bond			6.87500	104.72083	6.90000	104.62670			0.00	0	
Total NAM03 SPOT									0.00	0	
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.49000	104.01226	9.54000	103.74964			0.00	0	
Total NAM04 SPOT									0.00	0	
Total For NAM04									0.00	0	
NBG01 On 29/04/2022 Spot Bond				100.30311		100.26427			0.00	0	
Total NBG01G SPOT									0.00	0	
Total For NBG01G									0.00	0	
NBG02 On 30/04/2024 Spot Bond				100.40504		100.36119			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond				100.20488		100.15950			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond				100.29706		100.25500			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond				100.23647		100.19258			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond				100.20252		100.15762			0.00	0	
Total NBG06G 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 NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond				100.94556		100.90019				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.44000	110.30837	6.46500	110.20007				0.00	0	11,879,20
Total NBK13A SPOT										0.00	0	11,879,20
Total For NBK13A										0.00	0	11,879,20
NBK15 On 11/02/2022 Spot Bond			5.76500	99.95264	5.76500	100.00000				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.26700	105.80589	7.26700	105.74366				0.00	0	412,573,80
Total NBK16A SPOT										0.00	0	412,573,80
Total For NBK16A										0.00	0	412,573,80
NBK17 On 22/04/2026 Spot Bond			8.09000	109.61300	8.14000	109.35964				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			6.27000	102.92812	6.29500	102.86846				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.20500	113.58922	7.25500	113.32814				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			8.43500	110.10427	8.48500	109.80197				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			5.62500	105.66363	5.65000	105.59595				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.15800	113.99290	7.20800	113.75251				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.13000	115.30031	8.18000	114.97993				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	100.00000				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 NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25/ On 17/02/2023 Spot Bond			5.94500	104.46290	5.97000	109.71279				0.00	0	92,646,40
Total NBK25A SPOT										0.00	0	92,646,40
Total For NBK25A										0.00	0	92,646,40
NBK25I On 12/02/2025 Spot Bond				101.96426		101.92001				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	46.05736	100.00000	45.74887				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond				102.71685		102.66775				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			7.81000	114.77942	7.86000	114.51604				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			5.93600	105.97072	5.96100	105.88318				0.00	0	96,955,50
Total NBK28A SPOT										0.00	0	96,955,50
Total For NBK28A										0.00	0	96,955,50
NBK29/ On 31/07/2026 Spot Bond			7.63500	111.06161	7.68500	110.79434				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			6.46500	110.47963	6.49000	110.37384				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			5.99500	108.04397	6.02000	107.94880				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond				100.92572		102.31645				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond				101.40702		101.36779				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK36I On 10/05/2026 Spot Bond				103.76873		103.72172				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.28500	76.76219	10.33500	76.60630				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond				102.87964		102.82937				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond				101.26865		101.23520				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond				102.69086		102.64843				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK45I On 15/02/2023 Spot Bond				100.48943		100.44984				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond				100.91640		100.87247				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond				102.23594		102.18836				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond				100.67297		100.68563				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond				100.86928		100.87883				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond				101.15460		101.11396				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond				101.76014		101.71848				0.00	0	
Total NBK52B 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 NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond				101.73421		101.69033				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond				101.90687		101.86017				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond				100.23378		100.19167				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond				100.18444		100.14024				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond				100.31116		100.26615				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond				99.64026		99.59428				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond				101.26990		101.22921				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond				101.49215		101.44991				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond				100.30050		100.25651				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond				100.40296		100.36035				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond				100.37293		100.32685				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond				100.88329		100.83332				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
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			9.45500	106.55148	9.50500	106.37517				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond				100.87566		100.82611				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.49000	106.10054	9.54000	105.92457				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond				100.88329		100.83332				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond				100.89536		100.84473				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond				100.91061		100.85916				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond				101.03945		100.98448				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond				101.03945		100.98448				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond				101.45593		101.39970				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02: On 15/03/2022 Spot Bond				101.46521		101.42076				0.00	0	
Total NGL02 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 NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond				101.70457		101.64164				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond				102.67115		102.62423				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond				102.11652		102.07125				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond				101.29198		101.23864				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond				101.65817		101.60832				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond				106.38807		106.33078				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond				102.02937		101.97724				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond				100.81395		100.76392				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGLT1/ On 01/07/2022 Spot Bond				102.48050		102.43099				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1B On 20/10/2023 Spot Bond				103.33324		103.27379				0.00	152,000,000	38,000,00
Total NGLT1B SPOT										0.00	152,000,000	38,000,00
Total For NGLT1B										0.00	152,000,000	38,000,00
NGT10: On 25/03/2024 Spot Bond				104.53771		104.47951				0.00	422,950,000	922,950,00
Total NGT103 SPOT										0.00	422,950,000	922,950,00
Total For NGT103										0.00	422,950,000	922,950,00
NGT10: On 15/01/2025 Spot Bond				104.70723		104.64458				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond				104.82915		104.76586				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond				102.81663		102.74592				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond				103.14459		105.23800				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond				105.53609		105.46586				0.00	1,600,000,000	800,000,000
Total NGT108 SPOT										0.00	1,600,000,000	800,000,000
Total For NGT108										0.00	1,600,000,000	800,000,000
NGT10 On 04/11/2026 Spot Bond				100.21532		100.14966				0.00	2,800,000,000	1,400,000,000
Total NGT109 SPOT										0.00	2,800,000,000	1,400,000,000
Total For NGT109										0.00	2,800,000,000	1,400,000,000
NGT11 On 27/12/2026 Spot Bond				101.08367		101.01792				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT1G On 16/06/2026 Spot Bond				101.27294		101.20573				0.00	800,000,000	400,000,000
Total NGT1G SPOT										0.00	800,000,000	400,000,000
Total For NGT1G										0.00	800,000,000	400,000,000
NHM00 On 16/04/2022 Spot Bond				100.93105		100.88455				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond				100.79391		100.74796				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond				100.46109		102.33044				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond				101.30960		101.24551				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 13/12/2024 Spot Bond				101.22257		101.16196				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond				101.31057		101.24654				0.00	700,000,000	700,000,000
Total NHM016 SPOT										0.00	700,000,000	700,000,000
Total For NHM016										0.00	700,000,000	700,000,000
NHM01 On 25/05/2023 Spot Bond				104.35789		104.31034				0.00	0	1,020,000,000
Total NHM018 SPOT										0.00	0	1,020,000,000
Total For NHM018										0.00	0	1,020,000,000
NHM01 On 25/05/2024 Spot Bond				102.04494		101.97983				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond				104.94973		104.89939				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond				101.76838		101.70009				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.80000	224.41665	4.81000	224.00235				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			3.67000	207.43544	3.67000	207.26506				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.22500	153.35154	3.25500	153.09999				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.68500	113.52147	3.69500	113.35434				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	117.42231	4.60000	116.87135				0.00	0	
Total NI38 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 NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.33000	152.89496	3.36000	152.64292				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	204.47440	3.45000	204.31010				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.13000	153.76604	3.16000	153.51493				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.31500	211.55046	3.31500	211.38275				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.46000	209.85846	3.46000	209.68965				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.68500	115.72400	4.71500	115.18111				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond				101.71038		101.58619				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond				100.78349		100.76916				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond				99.53552		99.51439				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond				137.20031		137.05496				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond				100.30822		100.12596				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond				100.39582		100.22281				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond				101.16477		101.00729				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond				99.85717		101.25844				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond				99.46092		99.26468				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond				101.21388		101.16392				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond				139.36797		138.63508				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond				99.83877		99.63418				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond				99.87118		101.29463				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond				100.48214		100.28863				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond				169.66758		169.03272				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond				100.00022		99.94441				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond				169.42233		168.78838				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN049 On 03/03/2023 Spot Bond				168.04990		167.65214				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond				100.97720		100.92840				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond				144.19329		143.43511				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond				98.38119		98.09857				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond				93.48394		92.92237				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond				97.95385		97.68547				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond				101.02878		100.97750				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond				102.33639		102.21149				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond				102.66916		102.54519				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond				100.10948		100.06364				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond				99.64848		99.60216				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond				99.93857		99.89256				0.00	0	
Total NN100 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 NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond				100.91366		100.86228				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond				100.89679		100.85432				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond				100.96498		100.91611				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond				100.91366		100.86228				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond				100.45527		100.40629				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond				100.60986		100.54625				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond				100.44490		100.38094				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond				100.20449		100.11672				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF012 On 12/06/2025 Spot Bond				100.98279		99.87534				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF013 On 24/06/2025 Spot Bond				126.96000		127.42000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF014 On 24/06/2025 Spot Bond				121.48000		121.89000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF015 On 15/07/2025 Spot Bond				129.21000		129.67000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond				127.52000		127.98000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond				126.79788		127.12654				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 01/08/2022 Spot Bond				124.97582		124.30101				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond				92.80060		92.23362				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 19/04/2022 Spot Bond				112.39603		112.69851				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF029 On 01/08/2022 Spot Bond				124.97582		124.30101				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF03 On 05/08/2024 Spot Bond				133.63859		133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond				95.07151		94.32471				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF042 On 04/08/2026 Spot Bond				100.24452		100.47694				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF046 On 05/05/2022 Spot Bond				100.09774		100.05580				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF048 On 22/02/2022 Spot Bond				96.00275		95.96181				0.00	0	
Total NNF052 SPOT										0.00	0	
Total For NNF052										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF05: On 22/03/2022 Spot Bond				100.74244		100.69790				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05: On 22/03/2022 Spot Bond				100.73577		100.69084				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05: On 22/03/2022 Spot Bond				100.73577		100.69084				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond				102.07724		101.89086				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 28/03/2022 Spot Bond				100.65893		100.61326				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06: On 31/10/2022 Spot Bond				101.65403		101.60808				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF06: On 14/02/2022 Spot Bond				101.26784		101.22738				0.00	0	
Total NNF067 SPOT										0.00	0	
Total For NNF067										0.00	0	
NNF06: On 17/02/2022 Spot Bond				101.18333		101.14345				0.00	0	
Total NNF068 SPOT										0.00	0	
Total For NNF068										0.00	0	
NNF06: On 18/02/2022 Spot Bond				101.17727		101.13714				0.00	0	
Total NNF069 SPOT										0.00	0	
Total For NNF069										0.00	0	
NNF07: On 22/02/2022 Spot Bond				101.17370		101.13178				0.00	0	
Total NNF070 SPOT										0.00	0	
Total For NNF070										0.00	0	
NNF07: On 22/02/2022 Spot Bond				101.17370		101.13178				0.00	0	
Total NNF071 SPOT										0.00	0	
Total For NNF071										0.00	0	
NNF07: On 23/02/2022 Spot Bond				101.15973		101.11781				0.00	0	
Total NNF072 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 NNF072										0.00	0	
NNF07: On 22/02/2022 Spot Bond				101.17370		101.13178				0.00	0	
Total NNF073 SPOT										0.00	0	
Total For NNF073										0.00	0	
NNF07: On 26/05/2022 Spot Bond				101.12981		101.08413				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07: On 28/02/2022 Spot Bond				101.10710		101.06340				0.00	0	
Total NNF075 SPOT										0.00	0	
Total For NNF075										0.00	0	
NNF07: On 28/02/2022 Spot Bond				101.10710		101.06340				0.00	0	
Total NNF076 SPOT										0.00	0	
Total For NNF076										0.00	0	
NNF07: On 29/04/2022 Spot Bond				100.20551		100.16147				0.00	0	
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	
NNF07: On 29/07/2022 Spot Bond				100.19514		100.15071				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF07: On 28/04/2022 Spot Bond				100.24955		100.20551				0.00	0	
Total NNF079 SPOT										0.00	0	
Total For NNF079										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond				130.40002		130.35284				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond				86.62447		86.57008				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2022 Spot Bond				101.30712		101.25929				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond				101.30951		101.26159				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond				101.22296		101.17596				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond				101.00481		100.96578				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond				111.47981		111.42512				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond				101.40148		101.35024				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond				101.34391		101.29474				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond				101.10815		101.06535				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond				113.56623		113.50652				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond				101.14259		101.09854				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.87500	107.21119	6.90000	107.13336				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.96000	201.88466	3.01000	201.60488				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.01000	113.37159	10.06000	113.02124		1,339,013,676,000.00		133,767,600	486,883,800	
Total NRA028 SPOT								1,339,013,676,000.00		133,767,600	486,883,800	
Total For NRA028								1,339,013,676,000.00		133,767,600	486,883,800	
NRA02 On 30/11/2028 Spot Bond			100.00000	14.86608	100.00000	14.76706				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC21 On 24/03/2022 Spot Bond				100.84612		100.80226				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC23 On 15/02/2023 Spot Bond				100.26481		100.22103				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond				101.30262		101.25752				0.00	0	500,000,00
Total NTC26 SPOT										0.00	0	500,000,00
Total For NTC26										0.00	0	500,000,00
NTC27 On 12/06/2023 Spot Bond				100.88952		100.84493				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond				100.90147		100.85631				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond				100.76778		100.72391				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				101.02129		100.97272				0.00	0	
Total NTC31 SPOT										0.00	0	
Total For NTC31										0.00	0	
NTC32 On 29/09/2022 Spot Bond				101.07235		101.02821				0.00	0	19,000,000,00
Total NTC32 SPOT										0.00	0	19,000,000,00
Total For NTC32										0.00	0	19,000,000,00
NTC33 On 28/01/2027 Spot Bond				100.20951		100.16240				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTCG0 On 19/03/2023 Spot Bond				100.84520		100.79729				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond				99.69077		101.13416				0.00	0	
Total OMI01 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 OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			6.23500	104.57053	6.26000	104.51470				0.00	0	
Total OML06 SPOT										0.00	0	
Total For OML06										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.20000	114.70704	7.25000	114.49448				0.00	0	1,620,349,40
Total OML07 SPOT										0.00	0	1,620,349,40
Total For OML07										0.00	0	1,620,349,40
OML09 On 14/09/2022 Spot Bond			6.46000	107.07269	6.48500	107.00177				0.00	0	
Total OML09 SPOT										0.00	0	
Total For OML09										0.00	0	
OML10 On 14/09/2025 Spot Bond			8.16500	114.49329	8.21500	114.25552				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond				100.86016		100.81388				0.00	0	40,000,00
Total OML11 SPOT										0.00	0	40,000,00
Total For OML11										0.00	0	40,000,00
OML12 On 12/11/2025 Spot Bond				101.66165		101.61612				0.00	400,000,000	200,000,00
Total OML12 SPOT										0.00	400,000,000	200,000,00
Total For OML12										0.00	400,000,000	200,000,00
OML13 On 23/09/2026 Spot Bond				100.80641		100.76026				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond				101.22065		101.17604				0.00	4,400,000,000	2,200,000,00
Total PEP01 SPOT										0.00	4,400,000,000	2,200,000,00
Total For PEP01										0.00	4,400,000,000	2,200,000,00
PEP02 On 10/03/2025 Spot Bond				101.25550		101.20829				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond				100.93397		100.89023				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond				100.54481		100.49737				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM51 On 28/02/2022 Spot Bond				101.20101		101.15270				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM56 On 28/02/2023 Spot Bond				101.22206		101.17292				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond				100.53885		100.48837				0.00	0	120,000,00
Total PMM57 SPOT										0.00	0	120,000,00
Total For PMM57										0.00	0	120,000,00
PRE2A On 20/02/2022 Spot Bond				101.29829		101.25086				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond				101.45921		101.40595				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond				101.48219		101.42810				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond				101.50518		101.45026				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.71000	112.67747	7.76000	112.39439				687,992,051,910,000.00	2,034,759,021,000	2,952,217,132,100
Total R186 SPOT										17,992,051,910,000.00	034,759,021,000	352,217,132,100
Total For R186										17,992,051,910,000.00	034,759,021,000	352,217,132,100
R197 On 07/12/2023 Spot Bond			1.68000	322.58350	1.73000	322.09223				224,521,080,000,000.00	133,643,500,000	99,685,992,300
Total R197 SPOT										14,521,080,000,000.00	133,643,500,000	99,685,992,300
Total For R197										14,521,080,000,000.00	133,643,500,000	99,685,992,300
R202 On 07/12/2033 Spot Bond			3.80000	246.60414	3.81000	246.16453				305,216,528,960,000.00	80,320,139,200	167,305,469,600
Total R202 SPOT										15,216,528,960,000.00	80,320,139,200	167,305,469,600
Total For R202										15,216,528,960,000.00	80,320,139,200	167,305,469,600
R2023 On 28/02/2023 Spot Bond			5.27500	106.04167	5.30000	105.97030				305,238,699,680,000.00	816,158,995,200	908,978,486,900
Total R2023 SPOT										15,238,699,680,000.00	816,158,995,200	908,978,486,900
Total For R2023										15,238,699,680,000.00	816,158,995,200	908,978,486,900
R2030 On 31/01/2030 Spot Bond			9.23000	93.47393	9.31500	92.95403				168,879,440,882,000.00	3,268,567,653,400	2,268,116,272,700
Total R2030 SPOT										18,879,440,882,000.00	268,567,653,400	268,116,272,700
Total For R2030										18,879,440,882,000.00	268,567,653,400	268,116,272,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2032 On 31/03/2032 Spot Bond			9.66000	94.10713	9.73000	93.61624		080,464,631,912,000.00	732,967,353,200	860,595,655,70	
Total R2032 SPOT								10,464,631,912,000.00	732,967,353,200	860,595,655,70	
Total For R2032								10,464,631,912,000.00	732,967,353,200	860,595,655,70	
R2035 On 28/02/2035 Spot Bond			10.12000	95.17996	10.16500	94.80141		673,757,065,848,000.00	1,351,161,765,400	1,154,228,411,20	
Total R2035 SPOT								3,757,065,848,000.00	351,161,765,400	154,228,411,20	
Total For R2035								3,757,065,848,000.00	351,161,765,400	154,228,411,20	
R2037 On 31/01/2037 Spot Bond			10.27500	86.90432	10.32500	86.49296		145,494,098,235,000.00	598,101,615,400	122,988,200,00	
Total R2037 SPOT								15,494,098,235,000.00	598,101,615,400	122,988,200,00	
Total For R2037								15,494,098,235,000.00	598,101,615,400	122,988,200,00	
R2040 On 31/01/2040 Spot Bond			10.40000	89.05732	10.43500	88.72592		324,545,657,600,000.00	511,975,544,000	1,102,045,110,00	
Total R2040 SPOT								24,545,657,600,000.00	511,975,544,000	102,045,110,00	
Total For R2040								24,545,657,600,000.00	511,975,544,000	102,045,110,00	
R2044 On 31/01/2044 Spot Bond			10.46500	85.68692	10.51000	85.27792		062,211,926,047,000.00	197,057,995,800	1285,498,992,50	
Total R2044 SPOT								32,211,926,047,000.00	197,057,995,800	285,498,992,50	
Total For R2044								32,211,926,047,000.00	197,057,995,800	285,498,992,50	
R2048 On 28/02/2048 Spot Bond			10.40000	89.29546	10.43000	88.98720		556,587,198,560,000.00	1,015,056,461,400	3,382,964,800,00	
Total R2048 SPOT								16,587,198,560,000.00	015,056,461,400	382,964,800,00	
Total For R2048								16,587,198,560,000.00	015,056,461,400	382,964,800,00	
R209 On 31/03/2036 Spot Bond			10.08500	73.78633	10.13000	73.46215		872,065,353,726,000.00	284,785,855,600	653,140,345,10	
Total R209 SPOT								2,065,353,726,000.00	284,785,855,600	553,140,345,10	
Total For R209								2,065,353,726,000.00	284,785,855,600	553,140,345,10	
R210 On 31/03/2028 Spot Bond			2.96000	215.75933	2.96000	215.59452		102,760,942,416,000.00	34,716,534,600	188,757,609,30	
Total R210 SPOT								12,760,942,416,000.00	34,716,534,600	188,757,609,30	
Total For R210								12,760,942,416,000.00	34,716,534,600	188,757,609,30	
R213 On 28/02/2031 Spot Bond			9.50000	88.28092	9.57500	87.81011		761,127,457,250,000.00	290,644,995,500	537,856,998,60	
Total R213 SPOT								11,127,457,250,000.00	290,644,995,500	537,856,998,60	
Total For R213								11,127,457,250,000.00	290,644,995,500	537,856,998,60	
R214 On 28/02/2041 Spot Bond			10.40000	70.93434	10.43500	70.66098		459,722,010,880,000.00	1,101,896,347,200	795,504,371,40	
Total R214 SPOT								19,722,010,880,000.00	101,896,347,200	795,504,371,40	
Total For R214								19,722,010,880,000.00	101,896,347,200	795,504,371,40	
RDFB1 On 27/03/2022 Spot Bond				100.71744		100.66949		0.00		0	
Total RDFB11 SPOT								0.00		0	
Total For RDFB11								0.00		0	
RDFB1 On 27/11/2022 Spot Bond				101.41093		101.36685		0.00		0	
Total RDFB12 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 RDFB12									0.00	0	
RDFB1: On 12/03/2023 Spot Bond				101.03399		100.98818			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1: On 05/12/2023 Spot Bond				101.19683		101.15077			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1: On 11/02/2022 Spot Bond					0.00000	100.00000			0.00	0	
Total RDFB16 SPOT									0.00	0	
Total For RDFB16									0.00	0	
RDFB1: On 11/02/2024 Spot Bond				99.50834		99.46234			0.00	0	100,000,00
Total RDFB17 SPOT									0.00	0	100,000,00
Total For RDFB17									0.00	0	100,000,00
RDFB1: On 11/02/2026 Spot Bond				98.18575		98.13838			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB1: On 22/03/2022 Spot Bond				100.78199		100.74040			0.00	0	
Total RDFB19 SPOT									0.00	0	
Total For RDFB19									0.00	0	
RDFB2: On 22/03/2024 Spot Bond				100.78490		100.73865			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2: On 22/03/2026 Spot Bond				100.82161		100.77331			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2: On 29/03/2024 Spot Bond				100.69096		100.64366			0.00	0	
Total RDFB22 SPOT									0.00	0	
Total For RDFB22									0.00	0	
RDFB2: On 22/08/2022 Spot Bond				99.85997		99.81638			0.00	0	
Total RDFB23 SPOT									0.00	0	
Total For RDFB23									0.00	0	
RDFB2: On 22/08/2024 Spot Bond				98.64994		98.60123			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2: On 28/11/2024 Spot Bond				101.25935		101.21291			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond				100.26120		100.21103				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond				100.00031		99.94026				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14 On 17/09/2022 Spot Bond				100.93486		100.88497				0.00	0	
Total RED145 SPOT										0.00	0	
Total For RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond				100.14611		100.08816				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2022 Spot Bond				101.75750		101.67848				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30 On 17/11/2023 Spot Bond				99.91793		102.33516				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond				100.35977		100.28123				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond				101.68812		101.61323				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond				99.88603		99.71021				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond				100.75213		100.66533				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond				100.97211		100.87511				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES40 On 13/10/2022 Spot Bond				100.48083		100.43348				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond				101.16678		101.12037				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond				100.32777		100.27544				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond				100.45937		100.40911				0.00	0	140,000,00
Total RES50 SPOT										0.00	0	140,000,00
Total For RES50										0.00	0	140,000,00
RES52 On 07/05/2024 Spot Bond				100.15438		100.10590				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond				100.87080		100.82149				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.92500	106.05274	6.95000	105.94976				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.75500	94.87348	11.83000	94.45517				0.00	0	300,000,00
Total RW28 SPOT										0.00	0	300,000,00
Total For RW28										0.00	0	300,000,00
RW31 On 30/06/2031 Spot Bond			10.80000	100.65633	10.87500	100.13663				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond				101.18629		101.13449				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			9.91000	100.25250	9.99500	99.78078				0.00	0	
Total RWL28 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 RWL28									0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.43500	104.18215	5.46000	104.12888			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				100.17731		100.13125			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond				100.18601		100.13775			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			7.91000	110.09839	7.99500	109.71164			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond				103.49346		103.44637			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			6.92000	105.78350	6.94500	105.67661			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			7.92000	102.81429	7.97000	102.56840			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.21500	108.36034	8.26500	108.06743			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.17000	110.93397	7.22000	110.74755			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.38000	104.86297	7.43000	104.66548			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.90000	104.96952	8.97500	104.46108			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS41 On 12/11/2022 Spot Bond			5.68500	105.64523	5.71000	105.57755				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			7.66000	112.27280	7.69000	112.10105				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.29500	114.13137	8.34500	113.81387				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.01000	104.42212	6.03500	104.34676				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond				100.79327		100.75290				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS51 On 31/01/2024 Spot Bond			6.87000	105.61894	6.92000	105.46610				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond				102.30555		102.25317				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond				102.70427		102.65471				0.00	10,000,000,000	5,000,000,000
Total SBS53 SPOT										0.00	10,000,000,000	5,000,000,000
Total For SBS53										0.00	10,000,000,000	5,000,000,000
SBS55 On 12/06/2022 Spot Bond				101.27869		101.23892				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.76000	102.89166	4.78500	102.84363				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond				102.14144		102.09738				0.00	1,000,000,000	500,000,000
Total SBS57 SPOT										0.00	1,000,000,000	500,000,000
Total For SBS57										0.00	1,000,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS58 On 12/06/2027 Spot Bond				103.42935		103.38023				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond				100.68523		100.64143				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond				100.70454		100.66146				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond				101.03739		100.99243				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond				101.21986		101.22492				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond				100.65217		100.61147				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond				100.82228		100.78151				0.00	0	
Total SBS66 SPOT										0.00	0	
Total For SBS66										0.00	0	
SBS67 On 26/06/2029 Spot Bond				100.58666		100.54010				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond				100.02731		99.98533				0.00	340,000,000	170,000,000
Total SBS68 SPOT										0.00	340,000,000	170,000,000
Total For SBS68										0.00	340,000,000	170,000,000
SBS69 On 02/12/2034 Spot Bond				101.13228		101.08467				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond				100.03022		99.98667				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond				100.06746		100.02251				0.00	0	
Total SBS71 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 SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond				99.93424		99.88879				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.08000	320.37375	2.13000	319.87601				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			4.84000	223.57989	4.85000	223.16659				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond				99.90620		99.86582				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond				99.90309		99.86138				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond				101.62366		101.57523				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond				103.25080		103.19981				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond				104.48130		104.42302				0.00	84,000,000	21,000,000
Total SBT103 SPOT										0.00	84,000,000	21,000,000
Total For SBT103										0.00	84,000,000	21,000,000
SBT104 On 30/09/2025 Spot Bond				104.96610		104.90002				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	900,000,000
Total SBT105 SPOT										0.00	0	900,000,000
Total For SBT105										0.00	0	900,000,000
SBT106 On 31/12/2026 Spot Bond				101.16276		101.09713				0.00	2,000,000,000	1,000,000,000
Total SBT106 SPOT										0.00	2,000,000,000	1,000,000,000
Total For SBT106										0.00	2,000,000,000	1,000,000,000
SBT201 On 13/02/2023 Spot Bond				101.76008		101.71676				0.00	10,000,000,000	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT201 SPOT										0.00	10,000,000,000	5,000,000,000
Total For SBT201										0.00	10,000,000,000	5,000,000,000
SBT202 On 03/12/2023 Spot Bond				102.56100		102.51334				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.64500	108.32703	6.67000	108.22496				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond				100.93871		100.88687				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond				100.96978		100.91975				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond				107.03898		106.98355				0.00	600,000,000	300,000,000
Total SBT207 SPOT										0.00	600,000,000	300,000,000
Total For SBT207										0.00	600,000,000	300,000,000
SBT208 On 28/11/2025 Spot Bond				103.64157		103.58953				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond				100.89230		100.84156				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond				100.33557		100.25687				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond				99.97038		99.92596				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond				99.96936		99.92340				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			8.70500	98.56201	8.75500	98.25146				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA4 On 15/11/2022 Spot Bond				99.98473		99.93876				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond				100.05869		100.01592				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond				99.98420		99.93660				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond				99.98431		99.93712				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond				99.98326		99.93284				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond				99.98465		99.93827				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond				99.98326		99.93284				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond				99.98351		99.93389				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond				99.98166		99.92639				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond				99.98412		99.93612				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond				99.98273		99.93069				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond				99.98284		99.93120				0.00	0	
Total SLRC7 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 SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			6.97000	109.26665	6.99500	109.17633				0.00	0	86,270,80
Total SNT03 SPOT										0.00	0	86,270,80
Total For SNT03										0.00	0	86,270,80
SNT04 On 27/06/2022 Spot Bond				101.01890		100.97377				0.00	50,000,000	50,000,00
Total SNT04 SPOT										0.00	50,000,000	50,000,00
Total For SNT04										0.00	50,000,000	50,000,00
SNT05 On 30/11/2025 Spot Bond				101.21213		101.16274				0.00	40,000,000	40,000,00
Total SNT05 SPOT										0.00	40,000,000	40,000,00
Total For SNT05										0.00	40,000,000	40,000,00
SOLB0 On 12/08/2022 Spot Bond				100.09629		100.05561				0.00	8,700,000,000	4,350,000,00
Total SOLB01 SPOT										0.00	8,700,000,000	4,350,000,00
Total For SOLB01										0.00	8,700,000,000	4,350,000,00
SPDA1 On 21/08/2022 Spot Bond				101.26844		101.22208				0.00	0	0
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond				101.51233		101.46874				0.00	0	0
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond				101.15807		101.11571				0.00	0	0
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond				101.18565		101.14230				0.00	0	0
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00 On 27/09/2023 Spot Bond				100.78042		100.73055				0.00	0	0
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond				101.89438		101.84988				0.00	0	0
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond				100.82594		100.78114				0.00	0	0
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond				101.04754		101.00115				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2022 Spot Bond				100.73841		100.66444				0.00	600,000,000	300,000,000
Total SPG008 SPOT										0.00	600,000,000	300,000,000
Total For SPG008										0.00	600,000,000	300,000,000
SPG008 On 15/10/2024 Spot Bond				100.57259		100.52630				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond				101.24510		101.19814				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07 On 15/05/2023 Spot Bond				101.17340		101.12871				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond				100.67506		100.62667				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			3.39500	152.61312	3.42500	152.36077				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011 On 21/12/2026 Spot Bond			7.68500	112.78393	7.73500	112.50075				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			8.99000	91.08568	9.06500	90.59928				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond				98.96070		98.90239				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond				100.46382		100.41534				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			6.67500	108.14428	6.70000	108.04561				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 31/01/2038 Spot Bond			4.72000	115.21291	4.75000	114.67245				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond				98.81440		98.81849				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond				100.23714		100.18357				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond				101.02497		100.97581				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			2.71000	316.93363	2.76000	316.42594				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2022 Spot Bond				100.25090		100.20236				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond				100.17177		100.12360				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond				100.50820		100.46633				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.27000	153.15567	3.30000	152.90390				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			4.72000	115.21291	4.75000	114.67245				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.23000	109.58096	4.24000	109.41512				0.00	0	
Total SSN064 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 SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.14000	202.12796	4.14000	201.95425				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond				101.21795		101.16898				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond				101.19479		101.14673				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond				101.13786		101.09203				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond				100.95862		100.90924				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond				100.93533		100.88711				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond				102.40466		102.28032				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond				102.15897		102.04725				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond				100.87117		100.82187				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond				100.47518		100.42564				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond				101.24743		101.19729				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond				101.05440		101.00189				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond				100.11746		100.06808				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.67500	227.05578	4.68500	226.63840				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond				99.79233		99.74414				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond				101.37581		101.32824				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond				101.01552		100.97164				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond				101.32646		101.27249				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond				101.10834		101.05793				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			9.89500	90.02837	9.98000	89.52752				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond				101.03476		100.97557				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.29000	200.46705	4.29000	200.29233				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			4.85500	223.26708	4.86500	222.85411				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 10/02/2023 Spot Bond				100.05708		100.01427				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111: On 31/03/2024 Spot Bond				100.88270		100.81886				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/03/2022 Spot Bond				100.78561		100.74730				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond				100.95666		100.91746				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN12: On 22/02/2022 Spot Bond				96.13065		96.09095				0.00	0	
Total SSN123 SPOT										0.00	0	
Total For SSN123										0.00	0	
SSN13: On 22/03/2022 Spot Bond				100.71707		100.67394				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN13: On 12/10/2022 Spot Bond				100.45917		100.41131				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13: On 20/10/2022 Spot Bond				100.35313		100.30280				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13: On 27/10/2023 Spot Bond				100.33377		100.26775				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond				100.23046		100.16532				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 03/11/2022 Spot Bond				100.17575		100.12556				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14: On 09/11/2023 Spot Bond				100.11722		100.04686				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				101.16522		101.12549				0.00	0	
Total SSN143 SPOT										0.00	0	
Total For SSN143										0.00	0	
SSN14: On 18/02/2022 Spot Bond				101.15316		101.11385				0.00	0	
Total SSN144 SPOT										0.00	0	
Total For SSN144										0.00	0	
SSN14: On 28/02/2022 Spot Bond				101.09304		101.05205				0.00	0	
Total SSN145 SPOT										0.00	0	
Total For SSN145										0.00	0	
SSN14: On 09/12/2022 Spot Bond				101.11198		101.05842				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN14: On 15/02/2022 Spot Bond				100.00000		100.00000				0.00	0	
Total SSN147 SPOT										0.00	0	
Total For SSN147										0.00	0	
SSN14: On 03/05/2022 Spot Bond				100.19387		100.14541				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SSN14: On 09/05/2022 Spot Bond				100.08791		100.04396				0.00	0	
Total SSN149 SPOT										0.00	0	
Total For SSN149										0.00	0	
SST20: On 08/12/2026 Spot Bond				101.09789		101.04782				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.18000	105.89787	8.23000	105.67115				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond				101.05690		101.01818				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond				101.16495		101.12233				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond				101.16035		101.11790				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond				101.21764		101.17312				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond				101.19466		101.15097				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	103.46551	7.21000	103.40578				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	103.55786	7.72000	103.42864				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TFS14€ On 20/03/2022 Spot Bond				100.88056		100.84082				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond				100.83590		100.79622				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS154 On 06/07/2023 Spot Bond				101.11296		101.07276				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond				101.44346		101.40276				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond				100.63520		100.59681				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond				100.76200		100.72288				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond				101.34012		101.29916				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS161 On 27/05/2022 Spot Bond				101.09806		101.05902				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond				100.73820		100.69473				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond				100.48034		100.44133				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond				100.93462		100.89299				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond				100.27157		100.23108				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond				100.46707		100.42490				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond				100.59969		100.55914				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond				100.63233		100.58973				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond				100.83294		100.79218				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond				101.03138		100.98912				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond				101.25865		101.21240				0.00	0	
Total TH15A2 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 TH15A2										0.00	0	
TH15A: On 21/11/2022 Spot Bond			9.82000	102.27651	9.82000	102.19529				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond				101.20020		101.15399				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond				101.20867		101.16448				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A: On 21/11/2022 Spot Bond				101.15808		101.11572				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond				101.31444		101.26642				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond				101.44491		101.39912				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond				101.46157		101.41692				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond				101.42250		101.37057				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond				101.61327		101.56485				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond				101.36732		101.31739				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond				102.64166		102.57118				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond				102.15988		102.08976				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond				101.85694		101.78926				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond				101.28074		101.23947				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond				101.44776		101.40383				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	104.08026	8.49000	104.00973				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond				101.34876		101.30582				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond				101.22935		101.18441				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2022 Spot Bond				101.17187		101.12900				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond				101.22245		101.17776				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.76000	102.76894	5.76000	102.72137				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond				101.27304		101.22652				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond				101.35581		101.30629				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16B: On 21/08/2024 Spot Bond				101.36040		101.31073				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond				101.34431		101.29521				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond				101.45466		101.40157				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond				101.42477		101.37277				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond				101.83851		101.77150				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond				102.03385		101.95973				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond				101.91895		101.84901				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond				101.32103		101.27277				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond				101.28657		101.23955				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond				101.40374		101.35248				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond				101.35090		101.30156				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond				101.82638		101.75979				0.00	0	
Total TH17D1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond				101.74141		101.67790				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O On 21/02/2022 Spot Bond				101.05173		101.01101				0.00	0	
Total TH17O1 SPOT										0.00	0	
Total For TH17O1										0.00	0	
TH17O: On 21/11/2022 Spot Bond				101.05690		101.01819				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond				100.96888		100.92018				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.37500	105.46339	6.40000	105.39478				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.97500	110.26880	7.00000	110.14634				0.00	0	16,544,40
Total TL25 SPOT										0.00	0	16,544,40
Total For TL25										0.00	0	16,544,40
TL26 On 25/11/2024 Spot Bond				101.92114		101.87313				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond				100.50606		100.46112				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.18000	105.89317	8.23000	105.68237				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond				100.82039		100.77241				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond				100.86575		100.82014				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond				101.39175		101.34493				0.00	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 TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond				100.02247		100.02980				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.97500	109.07321	6.95000	109.05311			4,137,920,145,000.00	593,250,200	1,600,247,200	
Total TN23 SPOT									4,137,920,145,000.00	593,250,200	1,600,247,200	
Total For TN23									4,137,920,145,000.00	593,250,200	1,600,247,200	
TN23/R On 06/11/2023 Spot Bond			100.00000	35.55562	100.00000	35.31748			0.00	0	0	
Total TN23/R2023 SPOT									0.00	0	0	
Total For TN23/R2023									0.00	0	0	
TN25 On 19/08/2025 Spot Bond			8.47000	102.94829	8.52000	102.72646			2,459,327,178,000.00	290,357,400	1,925,178,700	
Total TN25 SPOT									2,459,327,178,000.00	290,357,400	1,925,178,700	
Total For TN25									2,459,327,178,000.00	290,357,400	1,925,178,700	
TN25/R On 19/08/2025 Spot Bond			100.00000	14.63461	100.00000	14.53819			0.00	0	0	
Total TN25/R186 SPOT									0.00	0	0	
Total For TN25/R186									0.00	0	0	
TN27 On 14/11/2027 Spot Bond			9.63500	99.04966	9.68500	98.76000			2,396,137,785,000.00	248,691,000	30,674,345,500	
Total TN27 SPOT									2,396,137,785,000.00	248,691,000	30,674,345,500	
Total For TN27									2,396,137,785,000.00	248,691,000	30,674,345,500	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.79976	100.00000	11.72072			0.00	0	0	
Total TN27/R186 SPOT									0.00	0	0	
Total For TN27/R186									0.00	0	0	
TN29 On 07/02/2029 Spot Bond			10.16000	100.68518	10.24500	100.18421			0.00	0	0	
Total TN29 SPOT									0.00	0	0	
Total For TN29									0.00	0	0	
TN30 On 09/10/2030 Spot Bond			10.82000	101.89475	10.91500	101.28879			5,442,460,000,000.00	503,000,000	1,703,000,000	
Total TN30 SPOT									5,442,460,000,000.00	503,000,000	1,703,000,000	
Total For TN30									5,442,460,000,000.00	503,000,000	1,703,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	119.06346	8.00000	118.98651			0.00	0	0	
Total TN30/R2030 SPOT									0.00	0	0	
Total For TN30/R2030									0.00	0	0	
TN34 On 07/02/2034 Spot Bond			11.32700	100.36252	11.37200	99.97996			0.00	0	0	
Total TN34 SPOT									0.00	0	0	
Total For TN34									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN40 On 09/10/2040 Spot Bond			11.60000	97.31569	11.63500	96.97473				34,800,000,000.00	3,000,000	723,000,00
Total TN40 SPOT										34,800,000,000.00	3,000,000	723,000,00
Total For TN40										34,800,000,000.00	3,000,000	723,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.75075	10.75000	103.66126				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond				100.09706		100.04302				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond				100.10604		100.04896				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.21500	101.01015	5.20500	100.65382				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond				100.80387		100.75819				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond				101.09012		101.04472				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond				100.81290		100.76672				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond				101.14446		101.09690				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.15567	7.61000	101.09342				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM1 On 20/06/2022 Spot Bond				100.69244		100.65277				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond				100.95805		100.91787				0.00	0	
Total TR5OM2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
Total For TR5OM2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond				99.45074		99.39893				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			6.38500	104.17432	6.41000	104.10160				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond				99.99497		99.94957				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond				100.00010		99.94246				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond				99.51135		99.45026				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond				100.43688		100.39094				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond				100.46100		100.41277				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.67500	108.17608	6.70000	108.06622				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2022 Spot Bond				100.43688		100.39094				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond				100.46100		100.41277				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	102.91669	8.62000	102.84513				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond				98.41083		98.34731				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond				101.18526		101.13045				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond				100.92116		100.86913				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond				101.19890		101.14919				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond				101.17246		101.10683				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond				101.60665		101.54074				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25€ On 14/02/2022 Spot Bond				100.00000		99.96129				0.00	0	
Total TSP256 SPOT										0.00	0	
Total For TSP256										0.00	0	
TSP257 On 11/03/2022 Spot Bond				99.66090		99.62021				0.00	0	
Total TSP257 SPOT										0.00	0	
Total For TSP257										0.00	0	
TSP25€ On 16/03/2022 Spot Bond				99.58625		99.54488				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25€ On 11/05/2022 Spot Bond				98.85865		98.81883				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26€ On 16/09/2022 Spot Bond				97.00896		96.96703				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond				94.99629		94.95436				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1A11On 31/01/2025 Spot Bond				100.81285		100.76194				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11On 31/01/2025 Spot Bond				100.30027		100.23382				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11On 31/01/2025 Spot Bond				100.96303		100.89166				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC39 On 18/02/2022 Spot Bond				101.00110		100.96534				0.00	0	
Total TWC392 SPOT										0.00	0	
Total For TWC392										0.00	0	
TWC39 On 25/02/2022 Spot Bond				100.95342		100.91767				0.00	0	
Total TWC393 SPOT										0.00	0	
Total For TWC393										0.00	0	
TWC39 On 04/03/2022 Spot Bond				100.82554		100.78965				0.00	0	
Total TWC394 SPOT										0.00	0	
Total For TWC394										0.00	0	
TWC39 On 11/03/2022 Spot Bond				100.73839		100.70267				0.00	0	
Total TWC395 SPOT										0.00	0	
Total For TWC395										0.00	0	
TWC39 On 07/04/2022 Spot Bond				100.42211		100.38593				0.00	0	
Total TWC396 SPOT										0.00	0	
Total For TWC396										0.00	0	
TWC39 On 14/04/2022 Spot Bond				100.33769		100.30151				0.00	0	
Total TWC397 SPOT										0.00	0	
Total For TWC397										0.00	0	
TWC39 On 22/04/2022 Spot Bond				100.25327		100.21708				0.00	0	
Total TWC398 SPOT										0.00	0	
Total For TWC398										0.00	0	
TWC39 On 28/04/2022 Spot Bond				100.17713		100.13917				0.00	0	
Total TWC399 SPOT										0.00	0	
Total For TWC399										0.00	0	
TWC40 On 06/05/2022 Spot Bond				100.13914		100.10119				0.00	0	185,000,00
Total TWC400 SPOT										0.00	0	185,000,00

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 TWC400										0.00	0	185,000,00
UG26 On 09/03/2026 Spot Bond			10.01000	109.17560	10.06000	108.91907				0.00	0	230,000,00
Total UG26 SPOT										0.00	0	230,000,00
Total For UG26										0.00	0	230,000,00
UU1A0 On 15/05/2024 Spot Bond				99.98530		99.94095				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond				99.98354		99.93394				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		240,000,000,000,000.00		12,400,000,000	8,800,000,00	
Total UU1A05 SPOT								10,000,000,000,000.00		12,400,000,000	8,800,000,00	
Total For UU1A05								10,000,000,000,000.00		12,400,000,000	8,800,000,00	
UU1B0 On 15/05/2026 Spot Bond				99.98274		99.93071				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		270,000,000,000,000.00		2,700,000,000	1,800,000,00	
Total UU1B02 SPOT								270,000,000,000,000.00		2,700,000,000	1,800,000,00	
Total For UU1B02								270,000,000,000,000.00		2,700,000,000	1,800,000,00	
UU1C0 On 15/05/2026 Spot Bond				99.97927		99.91677				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		40,000,000,000,000.00		400,000,000	400,000,00	
Total UU1C02 SPOT								10,000,000,000,000.00		400,000,000	400,000,00	
Total For UU1C02								10,000,000,000,000.00		400,000,000	400,000,00	
VKE10 On 08/07/2022 Spot Bond				100.50355		100.45488				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond				100.72874		100.68317				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond				101.20260		101.15616				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond				100.00000		99.95684				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond				99.99993		99.95515				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond				101.14570		101.10229				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond				101.20111		101.15279				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond				100.90523		100.86036				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.56e+017	266,771,313,970	052,997,369,90
Total for SPOT :										1.56e+017	266,771,313,970	052,997,369,90
Total Futures										1.562631455e+017	266,771,318,477	052,998,451,75
Total Options										0.000000000	0	123,83
Grand Total:										1.56e+017	266,771,318,477	052,998,575,55