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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/03/2022

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	05/05/2022	Bond Future			11.61283	75.54027	11.62544	75.47633			0.00	0	8
ES33	On	04/08/2022	Bond Future			11.83605	76.59002	11.84964	76.52303			0.00	0	26
ES33	On	03/11/2022	Bond Future			12.04616	73.96275	12.06659	73.86471			0.00	0	
ES33	On	02/02/2023	Bond Future			12.24571	75.22725	12.28524	75.04250			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	05/05/2022	Bond Future			12.01145	73.95460	12.02401	73.88112			0.00	0	1,19
ES42	On	04/08/2022	Bond Future			12.21442	74.98373	12.22789	74.90708			0.00	0	3,57
ES42	On	03/11/2022	Bond Future			12.40650	71.85574	12.42595	71.74799			0.00	0	
ES42	On	02/02/2023	Bond Future			12.58225	73.08776	12.61802	72.89436			0.00	0	
Total ES42 Future												0.00	0	4,76
Total For ES42												0.00	0	4,76
I2025	On	05/05/2022	Bond Future			159.89195	159.89195	159.87591	159.87591			0.00	0	5,57
I2025	On	04/08/2022	Bond Future			160.49309	160.49309	160.47225	160.47225			0.00	0	1,11
I2025	On	03/11/2022	Bond Future			162.91344	162.91344	162.82819	162.82819			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 Intere
I2025	On	02/02/2023	Bond Future			164.02607	164.02607	163.75556	163.75556				0.00	0	
Total I2025 Future													0.00	0	6,65
Total For I2025													0.00	0	6,65
I2029	On	05/05/2022	Bond Future			117.91875	117.91875	117.78892	117.78892				0.00	0	2,74
I2029	On	04/08/2022	Bond Future			119.55753	119.55753	119.42255	119.42255				0.00	0	1,84
I2029	On	03/11/2022	Bond Future			120.12777	120.12777	119.94334	119.94334				0.00	0	
I2029	On	02/02/2023	Bond Future			122.17475	122.17475	121.85148	121.85148				0.00	0	
Total I2029 Future													0.00	0	4,55
Total For I2029													0.00	0	4,55
I2033	On	05/05/2022	Bond Future			112.82754	112.82754	112.81135	112.81135				0.00	0	2,74
I2033	On	04/08/2022	Bond Future			114.39541	114.39541	114.37568	114.37568				0.00	0	4,96
I2033	On	03/11/2022	Bond Future			114.80623	114.80623	114.74095	114.74095				0.00	0	
I2033	On	02/02/2023	Bond Future			116.76230	116.76230	116.56617	116.56617				0.00	0	
Total I2033 Future													0.00	0	7,65
Total For I2033													0.00	0	7,65
I2038	On	05/05/2022	Bond Future			129.19102	129.19102	129.17219	129.17219				0.00	0	4,11
I2038	On	04/08/2022	Bond Future			129.16306	129.16306	129.14022	129.14022				0.00	0	2,66
I2038	On	03/11/2022	Bond Future			131.11138	131.11138	131.03651	131.03651				0.00	0	
I2038	On	02/02/2023	Bond Future			131.47516	131.47516	131.25081	131.25081				0.00	0	
Total I2038 Future													0.00	0	6,85
Total For I2038													0.00	0	6,85
I2046	On	05/05/2022	Bond Future			116.86629	116.86629	117.04693	117.04693				0.00	0	14,00
I2046	On	04/08/2022	Bond Future			118.49036	118.49036	118.67032	118.67032				0.00	0	2,96
I2046	On	03/11/2022	Bond Future			118.34088	118.34088	118.47655	118.47655				0.00	0	
I2046	On	02/02/2023	Bond Future			120.35865	120.35865	120.36198	120.36198				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			120.69460	120.69460	121.12907	121.12907				0.00	0	8,61
I2050	On	04/08/2022	Bond Future			120.34638	120.34638	120.78358	120.78358				0.00	0	1,41
I2050	On	03/11/2022	Bond Future			122.16162	122.16162	122.55711	122.55711				0.00	0	
I2050	On	02/02/2023	Bond Future			122.16460	122.16460	122.42872	122.42872				0.00	0	
Total I2050 Future													0.00	0	10,05
Total For I2050													0.00	0	10,05
R186	On	05/05/2022	Bond Future			8.48422	111.58701	8.56472	111.27109		5.50	352,391,777.58		3,158	71,05
R186	On	04/08/2022	Bond Future			8.70303	107.82237	8.79034	107.49899		5.61	0.00		0	
R186	On	03/11/2022	Bond Future			8.89624	109.42560	9.00261	109.05395		5.49	0.00		0	
R186	On	02/02/2023	Bond Future			9.05948	105.97599	9.21185	105.47514		5.55	0.00		0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R186 Future												352,391,777.58	3,158	71,05	
R186	On	05/05/2022	Bond Future	6.73	Call			0.56000	0.00056	0,820	5.51		0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			7,499.04000	7.49904	7,183,380	5.51		0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			10.22000	0.01022	14,170	5.40		0.00	0	43
R186	On	05/05/2022	Bond Future	7.28	Put			5,194.03000	5.19403	4,882,060	5.40		0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			24.17000	0.02417	32,930	5.31		0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			1,494.41000	1.49441	1,280,150	5.20		0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			1,364.38000	1.36438	1,160,670	5.22		0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			111.93000	0.11193	146,130	5.15		0.00	0	43
R186	On	05/05/2022	Bond Future	7.88	Put			2,836.68000	2.83668	2,554,960	5.15		0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			275.39000	0.27539	346,130	5.15		0.00	0	43
R186	On	05/05/2022	Bond Future	8.14	Put			1,955.42000	1.95542	1,710,240	5.15		0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			451.12000	0.45112	552,780	5.20		0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			183.30000	0.18330	136,170	5.57		0.00	0	43
R186	On	05/05/2022	Bond Future	8.31	Call			464.14000	0.46414	567,880	5.21		0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			1,467.79000	1.46779	1,255,610	5.21		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			477.57000	0.47757	583,410	5.21		0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			1,441.60000	1.44160	1,231,520	5.21		0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			519.11000	0.51911	631,320	5.22		0.00	0	43
R186	On	05/05/2022	Bond Future	7.48	Put			4,380.74000	4.38074	4,073,580	5.31		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			1,048.92000	1.04892	1,225,020	5.34		0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			754.53000	0.75453	614,710	5.34		0.00	0	4,03
R186	On	05/05/2022	Bond Future	8.94	Call			1,819.68000	1.81968	2,054,250	5.48		0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			362.13000	0.36213	280,780	5.48		0.00	0	43
R186	On	05/05/2022	Bond Future	9.18	Call			2,559.99000	2.55999	2,828,780	5.57		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			455.37000	0.45537	532,880	4.96		0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			2,932.00000	2.93200	2,686,130	4.96		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			3,960.84000	3.96084	4,227,700	5.90		0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			379.98000	0.37998	323,460	5.90		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			34.19000	0.03419	42,710	5.18		0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			7,078.83000	7.07883	6,763,970	5.18		0.00	0	
R186	On	04/08/2022	Bond Future	7.96	Call			333.41000	0.33341	393,800	5.00		0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put			3,459.29000	3.45929	3,196,300	5.00		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call			463.65000	0.46365	542,250	4.96		0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put			2,902.24000	2.90224	2,657,460	4.96		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call			471.83000	0.47183	551,540	4.96		0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put			2,872.39000	2.87239	2,628,720	4.96		0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put			2,626.91000	2.62691	2,390,830	4.81		0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call			1,013.39000	1.01339	1,150,210	4.82		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R186	On	03/11/2022	Bond Future	8.55	Put		2,606.24000	2.60624	2,371,410	4.82	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		983.46000	0.98346	1,117,780	4.81	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		2,647.39000	2.64739	2,410,060	4.81	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		998.53000	0.99853	1,134,100	4.81	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		845.36000	0.84536	993,910	4.91	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		3,786.25000	3.78625	3,433,950	4.91	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		854.86000	0.85486	1,004,600	4.91	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		3,761.82000	3.76182	3,410,710	4.91	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		835.60000	0.83560	982,950	4.91	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		3,810.43000	3.81043	3,456,930	4.91	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											352,391,777.58	3,158	95,81
R197	On	05/05/2022	Bond Future			329.81462	329.81462	329.79129	329.79129		7,255,921.64	22	75
R197	On	04/08/2022	Bond Future			325.98042	325.98042	325.94743	325.94743		0.00	0	
R197	On	03/11/2022	Bond Future			330.89814	330.89814	330.73405	330.73405		0.00	0	
R197	On	02/02/2023	Bond Future			327.90176	327.90176	327.36346	327.36346		0.00	0	
Total R197 Future											7,255,921.64	22	75
Total For R197											7,255,921.64	22	75
R202	On	05/05/2022	Bond Future			249.20839	249.20839	249.17270	249.17270		0.00	0	6,37
R202	On	04/08/2022	Bond Future			248.20060	248.20060	248.15733	248.15733		0.00	0	9
R202	On	03/11/2022	Bond Future			251.94370	251.94370	251.80078	251.80078		0.00	0	
R202	On	02/02/2023	Bond Future			251.64903	251.64903	251.22072	251.22072		0.00	0	
Total R202 Future											0.00	0	6,46
Total For R202											0.00	0	6,46
R2023	On	05/05/2022	Bond Future			5.59448	103.16070	5.62522	103.13638	0.90	0.00	0	14,71
R2023	On	04/08/2022	Bond Future			5.68491	104.54405	5.73583	104.51618	0.65	0.00	0	2,36
R2023	On	03/11/2022	Bond Future			5.27320	102.22099	5.49675	102.15203	0.38	0.00	0	
Total R2023 Future											0.00	0	17,16
R2023	On	05/05/2022	Bond Future	6.29	Call		540.18000	0.54018	561,860	1.01	0.00	0	
R2023	On	05/05/2022	Bond Future	6.29	Put		16.49000	0.01649	13,850	1.01	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Call		547.45000	0.54745	569,210	1.01	0.00	0	
R2023	On	05/05/2022	Bond Future	6.30	Put		15.91000	0.01591	13,350	1.01	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Call		554.74000	0.55474	576,570	1.01	0.00	0	
R2023	On	05/05/2022	Bond Future	6.31	Put		15.36000	0.01536	12,870	1.01	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Call		277.66000	0.27766	295,520	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.05	Put		106.02000	0.10602	96,010	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Call		270.14000	0.27014	287,760	0.68	0.00	0	
R2023	On	04/08/2022	Bond Future	6.03	Put		109.41000	0.10941	99,160	0.68	0.00	0	

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	6.04	Call			273.89000	0.27389	291,630	0.69	0.00	0	
R2023	On	04/08/2022	Bond Future	6.04	Put			107.70000	0.10770	97,570	0.69	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Put			48.05000	0.04805	33,290	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Call			285.11000	0.28511	339,490	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.27	Put			47.31000	0.04731	32,730	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Call			280.21000	0.28021	334,260	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.25	Put			48.54000	0.04854	33,630	0.41	0.00	0	
R2023	On	03/11/2022	Bond Future	6.26	Call			282.78000	0.28278	336,980	0.41	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												0.00	0	17,16
R2030	On	05/05/2022	Bond Future			9.89910	92.07296	9.95793	91.78142		8.86	201,639,782.40	2,190	71,16
R2030	On	04/08/2022	Bond Future			10.11111	89.32383	10.17346	89.02569		8.83	0.00	0	25,17
R2030	On	03/11/2022	Bond Future			10.29362	90.65296	10.36683	90.31415		8.59	0.00	0	
R2030	On	02/02/2023	Bond Future			10.46008	88.17506	10.56010	87.72750		8.64	0.00	0	
Total R2030 Future												201,639,782.40	2,190	96,33
R2030	On	05/05/2022	Bond Future	7.73	Call			0.04000	0.00004	0,050	8.39	0.00	0	20
R2030	On	05/05/2022	Bond Future	7.73	Put			11,936.59000	11.93659	11,645,060	8.39	0.00	0	
R2030	On	05/05/2022	Bond Future	8.14	Call			0.71000	0.00071	0,900	8.39	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.14	Put			9,595.93000	9.59593	9,304,580	8.39	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Call			4.98000	0.00498	6,270	8.39	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	8.81	Put			5,939.49000	5.93949	5,653,950	8.30	0.00	0	
R2030	On	05/05/2022	Bond Future	8.89	Call			36.34000	0.03634	44,630	8.28	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	8.89	Put			5,522.25000	5.52225	5,239,000	8.28	0.00	0	
R2030	On	05/05/2022	Bond Future	9.15	Call			102.87000	0.10287	124,060	8.20	0.00	0	7,50
R2030	On	05/05/2022	Bond Future	9.15	Put			4,214.69000	4.21469	3,944,340	8.20	0.00	0	
R2030	On	05/05/2022	Bond Future	9.35	Put			3,280.28000	3.28028	3,027,840	8.14	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	9.60	Call			460.98000	0.46098	535,250	8.17	0.00	0	
R2030	On	05/05/2022	Bond Future	9.60	Put			2,253.65000	2.25365	2,036,380	8.17	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	9.65	Call			534.74000	0.53474	617,720	8.21	0.00	0	
R2030	On	05/05/2022	Bond Future	9.65	Put			2,074.25000	2.07425	1,865,690	8.21	0.00	0	5,00
R2030	On	05/05/2022	Bond Future	8.81	Call			25.65000	0.02565	31,650	8.30	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.95	Put			1,182.91000	1.18291	1,032,010	8.42	0.00	0	1,00
R2030	On	05/05/2022	Bond Future	10.19	Call			1,839.73000	1.83973	2,025,740	8.63	0.00	0	
R2030	On	05/05/2022	Bond Future	10.19	Put			701.37000	0.70137	595,840	8.63	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Call			1,872.30000	1.87230	2,060,060	8.63	0.00	0	
R2030	On	05/05/2022	Bond Future	10.20	Put			685.31000	0.68531	581,530	8.63	0.00	0	20
R2030	On	05/05/2022	Bond Future	9.35	Call			208.33000	0.20833	247,430	8.14	0.00	0	
R2030	On	05/05/2022	Bond Future	8.47	Put			7,764.98000	7.76498	7,474,730	8.39	0.00	0	
R2030	On	05/05/2022	Bond Future	10.21	Call			1,905.14000	1.90514	2,094,630	8.64	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	05/05/2022	Bond Future	10.21	Put		669.55000	0.66955	567,500	8.64	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Call		5,222.48000	5.22248	5,497,860	9.43	0.00	0	
R2030	On	05/05/2022	Bond Future	11.04	Put		69.61000	0.06961	53,450	9.43	0.00	0	1,80
R2030	On	05/05/2022	Bond Future	9.95	Call		1,143.68000	1.14368	1,284,320	8.42	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Call		698.87000	0.69887	774,360	8.17	0.00	0	
R2030	On	04/08/2022	Bond Future	9.54	Put		3,788.11000	3.78811	3,565,460	8.17	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Call		712.40000	0.71240	788,950	8.18	0.00	0	
R2030	On	04/08/2022	Bond Future	9.55	Put		3,751.82000	3.75182	3,530,230	8.18	0.00	0	
R2030	On	04/08/2022	Bond Future	8.30	Call		51.30000	0.05130	59,320	8.45	0.00	0	80
R2030	On	04/08/2022	Bond Future	8.30	Put		9,592.79000	9.59279	9,302,670	8.45	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Call		726.10000	0.72610	803,730	8.18	0.00	0	
R2030	On	04/08/2022	Bond Future	9.56	Put		3,715.73000	3.71573	3,495,220	8.18	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Call		4,306.70000	4.30670	4,534,280	9.22	0.00	0	
R2030	On	04/08/2022	Bond Future	10.95	Put		698.04000	0.69804	627,480	9.22	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Call		282.70000	0.28270	318,700	8.28	0.00	0	80
R2030	On	04/08/2022	Bond Future	9.05	Put		5,855.69000	5.85569	5,593,550	8.28	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Put		3,107.99000	3.10799	2,911,670	8.19	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Call		1,791.60000	1.79160	1,935,140	8.20	0.00	0	
R2030	On	03/11/2022	Bond Future	10.09	Put		3,081.48000	3.08148	2,886,210	8.20	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Call		1,812.54000	1.81254	1,957,140	8.20	0.00	0	
R2030	On	03/11/2022	Bond Future	10.10	Put		3,055.41000	3.05541	2,861,200	8.20	0.00	0	
R2030	On	03/11/2022	Bond Future	10.08	Call		1,771.07000	1.77107	1,913,560	8.19	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Call		1,120.26000	1.12026	1,248,600	7.99	0.00	0	
R2030	On	02/02/2023	Bond Future	9.66	Put		5,254.28000	5.25428	4,935,060	7.99	0.00	0	10
R2030	On	02/02/2023	Bond Future	9.80	Call		1,304.94000	1.30494	1,448,360	8.00	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		4,780.00000	4.78000	4,475,860	8.00	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call		380.70000	0.38070	436,030	7.92	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put		8,647.18000	8.64718	8,254,950	7.92	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call		1,587.72000	1.58772	1,752,570	8.02	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		4,178.01000	4.17801	3,895,300	8.02	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		1,603.65000	1.60365	1,769,650	8.02	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put		4,147.68000	4.14768	3,866,120	8.02	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call		644.60000	0.64460	728,940	7.94	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put		6,986.53000	6.98653	6,623,310	7.94	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call		1,621.25000	1.62125	1,788,440	8.03	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put		4,119.04000	4.11904	3,838,670	8.03	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call		1,509.64000	1.50964	1,668,770	8.01	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put		4,331.71000	4.33171	4,043,280	8.01	0.00	0	10
Total R2030 Option											0.00	0	29,42

Contract 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 R2030											201,639,782.40	2,190	125,76
R2032	On	05/05/2022			10.28290	88.44733	10.33120	88.17742		10.14	0.00	0	141,02
R2032	On	04/08/2022			10.47446	89.65490	10.52534	89.37880		9.63	0.00	0	2,14
R2032	On	03/11/2022			10.64971	86.83571	10.70951	86.52020		9.84	0.00	0	
R2032	On	02/02/2023			10.80728	88.30085	10.88920	87.88023		9.45	0.00	0	
Total R2032 Future											0.00	0	143,16
R2032	On	05/05/2022	9.58	Call			103.35000	0.10335	121,730	8.87	0.00	0	78
R2032	On	05/05/2022	9.58	Put			4,430.20000	4.43020	4,178,670	8.87	0.00	0	
R2032	On	05/05/2022	10.18	Call			868.70000	0.86870	969,300	9.35	0.00	0	78
R2032	On	05/05/2022	10.18	Put			1,717.36000	1.71736	1,548,050	9.35	0.00	0	
R2032	On	05/05/2022	10.29	Call			1,152.14000	1.15214	1,273,570	9.51	0.00	0	99
R2032	On	05/05/2022	10.98	Put			263.23000	0.26323	219,350	10.41	0.00	0	99
R2032	On	05/05/2022	11.02	Call			3,966.96000	3.96696	4,196,700	10.46	0.00	0	
R2032	On	05/05/2022	11.02	Put			236.22000	0.23622	196,050	10.46	0.00	0	
R2032	On	05/05/2022	11.03	Call			4,013.40000	4.01340	4,244,000	10.48	0.00	0	
R2032	On	05/05/2022	11.03	Put			230.09000	0.23009	190,780	10.48	0.00	0	
R2032	On	05/05/2022	10.29	Put			1,382.30000	1.38230	1,233,820	9.51	0.00	0	
R2032	On	05/05/2022	11.04	Call			4,059.86000	4.05986	4,291,320	10.50	0.00	0	
R2032	On	05/05/2022	11.04	Put			224.03000	0.22403	185,580	10.50	0.00	0	
R2032	On	05/05/2022	11.18	Call			4,720.25000	4.72025	4,962,120	10.73	0.00	0	
R2032	On	05/05/2022	11.18	Put			153.69000	0.15369	125,650	10.73	0.00	0	78
R2032	On	05/05/2022	10.98	Call			3,783.24000	3.78324	4,009,270	10.41	0.00	0	
R2032	On	04/08/2022	8.97	Call			78.82000	0.07882	89,180	8.67	0.00	0	80
R2032	On	04/08/2022	8.97	Put			9,075.55000	9.07555	8,809,810	8.67	0.00	0	
R2032	On	04/08/2022	9.72	Call			467.49000	0.46749	515,920	8.50	0.00	0	80
R2032	On	04/08/2022	9.72	Put			4,978.77000	4.97877	4,751,100	8.50	0.00	0	
R2032	On	04/08/2022	10.20	Call			1,197.59000	1.19759	1,295,740	8.71	0.00	0	
R2032	On	04/08/2022	10.20	Put			2,983.46000	2.98346	2,805,510	8.71	0.00	0	
R2032	On	04/08/2022	10.21	Call			1,220.04000	1.22004	1,319,390	8.72	0.00	0	
R2032	On	04/08/2022	10.21	Put			2,950.29000	2.95029	2,773,540	8.72	0.00	0	
R2032	On	04/08/2022	10.22	Call			1,242.51000	1.24251	1,343,070	8.74	0.00	0	
R2032	On	04/08/2022	10.22	Put			2,917.19000	2.91719	2,741,650	8.74	0.00	0	
R2032	On	04/08/2022	11.60	Call			6,040.42000	6.04042	6,271,330	10.35	0.00	0	
R2032	On	04/08/2022	11.60	Put			473.71000	0.47371	428,520	10.35	0.00	0	80
R2032	On	04/08/2022	11.89	Call			7,307.95000	7.30795	7,551,740	10.79	0.00	0	
R2032	On	04/08/2022	11.89	Put			321.99000	0.32199	289,680	10.79	0.00	0	
R2032	On	03/11/2022	9.31	Put			8,150.06000	8.15006	7,870,690	8.84	0.00	0	
R2032	On	03/11/2022	9.36	Call			376.74000	0.37674	415,680	8.85	0.00	0	48
R2032	On	03/11/2022	9.36	Put			7,887.87000	7.88787	7,611,300	8.85	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/11/2022	Bond Future	9.46	Call			448.83000	0.44883	493,800	8.85	0.00	0	50
R2032	On	03/11/2022	Bond Future	9.46	Put			7,374.28000	7.37428	7,103,740	8.85	0.00	0	
R2032	On	03/11/2022	Bond Future	9.92	Put			5,220.80000	5.22080	4,985,290	8.87	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Call			1,208.74000	1.20874	1,306,360	8.88	0.00	0	
R2032	On	03/11/2022	Bond Future	10.11	Put			4,442.86000	4.44286	4,224,970	8.88	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.16	Call			1,291.72000	1.29172	1,394,230	8.89	0.00	0	
R2032	On	03/11/2022	Bond Future	10.16	Put			4,250.00000	4.25000	4,037,000	8.89	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.31	Call			344.26000	0.34426	380,400	8.84	0.00	0	1
R2032	On	03/11/2022	Bond Future	10.21	Put			4,061.86000	4.06186	3,853,840	8.89	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Call			2,003.04000	2.00304	2,140,160	9.14	0.00	0	
R2032	On	03/11/2022	Bond Future	10.49	Put			3,168.82000	3.16882	2,990,430	9.14	0.00	0	4
R2032	On	03/11/2022	Bond Future	10.56	Call			2,182.22000	2.18222	2,326,730	9.22	0.00	0	
R2032	On	03/11/2022	Bond Future	10.56	Put			2,973.97000	2.97397	2,802,970	9.22	0.00	0	1
R2032	On	03/11/2022	Bond Future	9.92	Call			928.05000	0.92805	1,008,050	8.87	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Put			2,712.81000	2.71281	2,552,220	9.32	0.00	0	
R2032	On	03/11/2022	Bond Future	10.67	Call			2,479.61000	2.47961	2,635,550	9.34	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.67	Put			2,687.90000	2.68790	2,528,330	9.34	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Call			5,373.67000	5.37367	5,607,250	10.09	0.00	0	
R2032	On	03/11/2022	Bond Future	11.55	Put			1,097.87000	1.09787	1,015,940	10.09	0.00	0	5
R2032	On	03/11/2022	Bond Future	10.21	Call			1,378.30000	1.37830	1,485,790	8.89	0.00	0	5
R2032	On	03/11/2022	Bond Future	12.30	Call			8,376.93000	8.37693	8,649,070	11.04	0.00	0	
R2032	On	03/11/2022	Bond Future	12.30	Put			523.83000	0.52383	480,460	11.04	0.00	0	7
R2032	On	03/11/2022	Bond Future	10.66	Call			2,451.70000	2.45170	2,606,620	9.32	0.00	0	
R2032	On	02/02/2023	Bond Future	9.47	Call			564.12000	0.56412	630,780	8.52	0.00	0	5
R2032	On	02/02/2023	Bond Future	9.47	Put			8,256.61000	8.25661	7,902,650	8.52	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Call			1,391.35000	1.39135	1,523,850	8.64	0.00	0	
R2032	On	02/02/2023	Bond Future	10.16	Put			5,234.20000	5.23420	4,946,080	8.64	0.00	0	4
R2032	On	02/02/2023	Bond Future	10.22	Call			1,489.88000	1.48988	1,629,040	8.65	0.00	0	5
R2032	On	02/02/2023	Bond Future	10.22	Put			5,007.98000	5.00798	4,726,520	8.65	0.00	0	
R2032	On	02/02/2023	Bond Future	9.31	Call			447.28000	0.44728	502,490	8.52	0.00	0	4
R2032	On	02/02/2023	Bond Future	9.31	Put			9,063.52000	9.06352	8,698,110	8.52	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Call			1,793.53000	1.79353	1,952,090	8.68	0.00	0	
R2032	On	02/02/2023	Bond Future	10.39	Put			4,399.96000	4.39996	4,137,900	8.68	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Call			1,812.62000	1.81262	1,972,340	8.68	0.00	0	
R2032	On	02/02/2023	Bond Future	10.40	Put			4,365.81000	4.36581	4,104,910	8.68	0.00	0	
R2032	On	02/02/2023	Bond Future	9.92	Call			1,041.95000	1.04195	1,149,060	8.60	0.00	0	7
R2032	On	02/02/2023	Bond Future	9.92	Put			6,199.58000	6.19958	5,886,070	8.60	0.00	0	
R2032	On	02/02/2023	Bond Future	10.67	Call			2,411.14000	2.41114	2,603,020	8.84	0.00	0	7
R2032	On	02/02/2023	Bond Future	10.67	Put			3,542.82000	3.54282	3,314,080	8.84	0.00	0	
R2032	On	02/02/2023	Bond Future	11.69	Call			5,475.59000	5.47559	5,774,450	9.57	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032	On	02/02/2023	Bond Future	11.69	Put		1,505.20000	1.50520	1,383,440	9.57		0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Call		1,774.57000	1.77457	1,931,960	8.68		0.00	0	
R2032	On	02/02/2023	Bond Future	10.38	Put		4,434.28000	4.43428	4,171,050	8.68		0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Call		6,006.64000	6.00664	6,317,740	9.69		0.00	0	
R2032	On	02/02/2023	Bond Future	11.84	Put		1,320.19000	1.32019	1,210,670	9.69		0.00	0	50
R2032	On	02/02/2023	Bond Future	12.75	Call		9,490.43000	9.49043	9,853,350	10.72		0.00	0	
R2032	On	02/02/2023	Bond Future	12.75	Put		636.83000	0.63683	579,130	10.72		0.00	0	70
R2032	On	02/02/2023	Bond Future	10.50	Call		2,010.00000	2.01000	2,181,420	8.70		0.00	0	
R2032	On	02/02/2023	Bond Future	10.50	Put		4,033.11000	4.03311	3,783,910	8.70		0.00	0	40
Total R2032 Option												0.00	0	17,450
Total For R2032												0.00	0	160,600
R2035	On	05/05/2022	Bond Future			10.66954	89.30849	10.68180	89.23155	11.34		47,780,042.15	535	73,500
R2035	On	04/08/2022	Bond Future			10.85964	90.48723	10.87284	90.40664	10.74		0.00	0	49,800
R2035	On	03/11/2022	Bond Future			11.02489	87.36725	11.04455	87.25013	11.02		0.00	0	
R2035	On	02/02/2023	Bond Future			11.17433	88.87922	11.21206	88.65979	10.55		0.00	0	
Total R2035 Future												47,780,042.15	535	123,300
R2035	On	05/05/2022	Bond Future	10.72	Call		1,531.08000	1.53108	1,559,010	10.50		0.00	0	
R2035	On	05/05/2022	Bond Future	10.72	Put		1,291.98000	1.29198	1,242,970	10.50		0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Call		1,898.20000	1.89820	1,931,590	10.67		0.00	0	
R2035	On	05/05/2022	Bond Future	10.82	Put		1,037.57000	1.03757	994,020	10.67		0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Call		5,793.05000	5.79305	5,859,810	11.91		0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Put		6.29000	0.00629	5,440	13.59		0.00	0	
R2035	On	05/05/2022	Bond Future	11.63	Put		124.52000	0.12452	114,340	11.91		0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Call		5,846.54000	5.84654	5,913,520	11.93		0.00	0	
R2035	On	05/05/2022	Bond Future	11.64	Put		121.08000	0.12108	111,120	11.93		0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Call		5,900.11000	5.90011	5,967,300	11.95		0.00	0	
R2035	On	05/05/2022	Bond Future	11.65	Put		117.78000	0.11778	108,030	11.95		0.00	0	
R2035	On	05/05/2022	Bond Future	12.64	Call		11,145.41000	11.14541	11,221,500	13.59		0.00	0	
R2035	On	04/08/2022	Bond Future	10.53	Call		1,326.21000	1.32621	1,348,390	9.77		0.00	0	40
R2035	On	04/08/2022	Bond Future	10.53	Put		3,454.41000	3.45441	3,396,000	9.77		0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Call		1,875.69000	1.87569	1,904,370	10.09		0.00	0	
R2035	On	04/08/2022	Bond Future	10.73	Put		2,753.44000	2.75344	2,701,530	10.09		0.00	0	
R2035	On	04/08/2022	Bond Future	9.53	Call		144.33000	0.14433	147,120	9.50		0.00	0	40
R2035	On	04/08/2022	Bond Future	9.53	Put		8,920.39000	8.92039	8,842,590	9.50		0.00	0	
R2035	On	04/08/2022	Bond Future	9.84	Call		308.45000	0.30845	314,470	9.42		0.00	0	10
R2035	On	04/08/2022	Bond Future	9.84	Put		6,950.69000	6.95069	6,876,120	9.42		0.00	0	
R2035	On	04/08/2022	Bond Future	12.18	Call		7,894.47000	7.89447	7,960,750	12.13		0.00	0	40
R2035	On	04/08/2022	Bond Future	12.18	Put		418.85000	0.41885	404,540	12.13		0.00	0	40
R2035	On	04/08/2022	Bond Future	10.64	Call		1,615.71000	1.61571	1,641,440	9.94		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/08/2022	Bond Future	10.64	Put			3,053.04000	3.05304	2,998,180	9.94	0.00	0	10
R2035	On	04/08/2022	Bond Future	10.72	Call			1,845.81000	1.84581	1,874,160	10.07	0.00	0	
R2035	On	04/08/2022	Bond Future	10.72	Put			2,785.49000	2.78549	2,733,250	10.07	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Call			1,905.81000	1.90581	1,934,820	10.10	0.00	0	
R2035	On	04/08/2022	Bond Future	10.74	Put			2,721.70000	2.72170	2,670,120	10.10	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Call			3,228.57000	3.22857	3,270,360	10.61	0.00	0	
R2035	On	04/08/2022	Bond Future	11.13	Put			1,679.77000	1.67977	1,640,970	10.61	0.00	0	10
R2035	On	03/11/2022	Bond Future	10.30	Put			5,696.63000	5.69663	5,606,600	9.87	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Call			1,612.91000	1.61291	1,649,420	9.98	0.00	0	
R2035	On	03/11/2022	Bond Future	10.57	Put			4,504.51000	4.50451	4,423,900	9.98	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Put			2,932.16000	2.93216	2,869,850	10.58	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Call			3,224.26000	3.22426	3,282,030	10.67	0.00	0	
R2035	On	03/11/2022	Bond Future	11.13	Put			2,717.89000	2.71789	2,658,540	10.67	0.00	0	
R2035	On	03/11/2022	Bond Future	9.82	Call			506.41000	0.50641	520,550	9.81	0.00	0	58
R2035	On	03/11/2022	Bond Future	9.82	Put			8,256.55000	8.25655	8,153,570	9.81	0.00	0	
R2035	On	03/11/2022	Bond Future	10.30	Call			1,097.84000	1.09784	1,124,930	9.87	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.15	Put			2,666.59000	2.66659	2,607,970	10.69	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Call			9,587.22000	9.58722	9,685,430	12.59	0.00	0	
R2035	On	03/11/2022	Bond Future	12.68	Put			595.63000	0.59563	576,720	12.59	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	10.99	Call			2,776.09000	2.77609	2,828,650	10.52	0.00	0	
R2035	On	03/11/2022	Bond Future	10.99	Put			3,101.60000	3.10160	3,037,040	10.52	0.00	0	58
R2035	On	03/11/2022	Bond Future	11.05	Call			2,964.58000	2.96458	3,019,390	10.58	0.00	0	1,00
R2035	On	03/11/2022	Bond Future	11.14	Call			3,257.49000	3.25749	3,315,620	10.68	0.00	0	
R2035	On	03/11/2022	Bond Future	11.14	Put			2,692.14000	2.69214	2,633,150	10.68	0.00	0	
R2035	On	03/11/2022	Bond Future	11.15	Call			3,290.87000	3.29087	3,349,370	10.69	0.00	0	
R2035	On	02/02/2023	Bond Future	10.30	Call			1,242.27000	1.24227	1,297,530	9.59	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.30	Put			6,779.89000	6.77989	6,615,720	9.59	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Call			1,900.88000	1.90088	1,976,660	9.68	0.00	0	
R2035	On	02/02/2023	Bond Future	10.66	Put			5,193.47000	5.19347	5,049,820	9.68	0.00	0	58
R2035	On	02/02/2023	Bond Future	10.87	Call			2,398.09000	2.39809	2,486,840	9.81	0.00	0	
R2035	On	02/02/2023	Bond Future	10.87	Put			4,417.23000	4.41723	4,286,550	9.81	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Call			2,424.61000	2.42461	2,513,980	9.82	0.00	0	
R2035	On	02/02/2023	Bond Future	10.88	Put			4,383.76000	4.38376	4,253,700	9.82	0.00	0	
R2035	On	02/02/2023	Bond Future	9.81	Call			626.61000	0.62661	658,810	9.47	0.00	0	58
R2035	On	02/02/2023	Bond Future	9.81	Put			9,350.87000	9.35087	9,163,640	9.47	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Call			2,922.16000	2.92216	3,022,740	9.99	0.00	0	
R2035	On	02/02/2023	Bond Future	11.06	Put			3,811.44000	3.81144	3,692,590	9.99	0.00	0	58
R2035	On	02/02/2023	Bond Future	13.22	Call			11,256.92000	11.25692	11,446,610	12.26	0.00	0	
R2035	On	02/02/2023	Bond Future	13.22	Put			658.96000	0.65896	629,220	12.26	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	10.86	Call			2,372.04000	2.37204	2,460,170	9.80	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2035	On	02/02/2023	Bond Future	10.86	Put			4,451.23000	4.45123	4,319,930	9.80	0.00	0	
R2035	On	02/02/2023	Bond Future	11.05	Call			2,893.35000	2.89335	2,993,310	9.98	0.00	0	1,00
R2035	On	02/02/2023	Bond Future	11.05	Put			3,841.58000	3.84158	3,722,110	9.98	0.00	0	
Total R2035 Option												0.00	0	10,95
Total For R2035												47,780,042.15	535	134,37
R2037	On	05/05/2022	Bond Future			10.85676	85.16454	10.85874	85.15200		12.00	0.00	0	85,07
R2037	On	04/08/2022	Bond Future			11.04077	82.07079	11.04323	82.05562		12.00	0.00	0	52,42
R2037	On	03/11/2022	Bond Future			11.19921	83.29257	11.20732	83.24368		11.71	0.00	0	
R2037	On	02/02/2023	Bond Future			11.34553	80.44107	11.37012	80.29615		11.84	0.00	0	
Total R2037 Future												0.00	0	137,45
R2037	On	05/05/2022	Bond Future	11.82	Call			5,907.42000	5.90742	5,913,530	13.00	0.00	0	
R2037	On	05/05/2022	Bond Future	11.82	Put			138.44000	0.13844	132,010	13.00	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Call			5,960.67000	5.96067	5,966,900	13.02	0.00	0	
R2037	On	05/05/2022	Bond Future	11.83	Put			134.87000	0.13487	128,560	13.02	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Call			6,014.00000	6.01400	6,020,330	13.04	0.00	0	
R2037	On	05/05/2022	Bond Future	11.84	Put			131.44000	0.13144	125,230	13.04	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Call			1,842.75000	1.84275	1,841,650	11.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.89	Put			2,795.70000	2.79570	2,779,430	11.10	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Call			1,872.90000	1.87290	1,871,840	11.12	0.00	0	
R2037	On	04/08/2022	Bond Future	10.90	Put			2,763.16000	2.76316	2,746,930	11.12	0.00	0	!
R2037	On	04/08/2022	Bond Future	11.21	Call			2,912.84000	2.91284	2,913,520	11.64	0.00	0	1,0!
R2037	On	04/08/2022	Bond Future	11.21	Put			1,894.01000	1.89401	1,879,520	11.64	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Call			3,711.50000	3.71150	3,713,700	11.90	0.00	0	
R2037	On	04/08/2022	Bond Future	11.42	Put			1,436.29000	1.43629	1,423,320	11.90	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Call			387.64000	0.38764	385,530	10.52	0.00	0	!
R2037	On	04/08/2022	Bond Future	10.10	Put			6,522.14000	6.52214	6,504,860	10.52	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Call			6,012.54000	6.01254	6,018,770	12.64	0.00	0	
R2037	On	04/08/2022	Bond Future	11.95	Put			693.05000	0.69305	684,110	12.64	0.00	0	1,0!
R2037	On	04/08/2022	Bond Future	10.91	Call			1,903.30000	1.90330	1,902,280	11.14	0.00	0	
R2037	On	04/08/2022	Bond Future	10.91	Put			2,730.94000	2.73094	2,714,750	11.14	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Put			2,656.19000	2.65619	2,628,100	11.26	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Call			3,263.54000	3.26354	3,284,030	11.24	0.00	0	
R2037	On	03/11/2022	Bond Future	11.30	Put			2,707.93000	2.70793	2,679,530	11.24	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Call			3,297.04000	3.29704	3,317,680	11.25	0.00	0	
R2037	On	03/11/2022	Bond Future	11.31	Put			2,681.82000	2.68182	2,653,570	11.25	0.00	0	
R2037	On	03/11/2022	Bond Future	11.32	Call			3,330.95000	3.33095	3,351,750	11.26	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Call			2,471.08000	2.47108	2,528,820	10.93	0.00	0	
R2037	On	02/02/2023	Bond Future	11.05	Put			4,388.32000	4.38832	4,301,140	10.93	0.00	0	
R2037	On	02/02/2023	Bond Future	11.03	Call			2,417.35000	2.41735	2,474,260	10.91	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	02/02/2023	Bond Future	11.03	Put		4,456.60000	4.45660	4,368,590	10.91	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Call		2,444.14000	2.44414	2,501,460	10.92	0.00	0	
R2037	On	02/02/2023	Bond Future	11.04	Put		4,422.35000	4.42235	4,334,750	10.92	0.00	0	
Total R2037 Option											0.00	0	2,25
Total For R2037											0.00	0	139,74
R2040	On	05/05/2022	Bond Future			10.94281	87.36339	10.94984	87.31537	12.58	1,397,814.24	16	62,0
R2040	On	04/08/2022	Bond Future			11.12029	84.04928	11.12798	83.99812	12.59	0.00	0	42,3
R2040	On	03/11/2022	Bond Future			11.27286	85.30069	11.28612	85.21442	12.28	0.00	0	
R2040	On	02/02/2023	Bond Future			11.41377	82.23290	11.44288	82.04763	12.45	0.00	0	
Total R2040 Future											1,397,814.24	16	104,41
R2040	On	05/05/2022	Bond Future	9.82	Call		22.16000	0.02216	21,480	11.22	0.00	0	1,2
R2040	On	05/05/2022	Bond Future	9.82	Put		8,317.51000	8.31751	8,268,810	11.22	0.00	0	
R2040	On	05/05/2022	Bond Future	10.57	Call		504.82000	0.50482	505,520	10.98	0.00	0	1,2
R2040	On	05/05/2022	Bond Future	10.57	Put		3,161.25000	3.16125	3,113,930	10.98	0.00	0	
R2040	On	05/05/2022	Bond Future	11.90	Call		6,253.97000	6.25397	6,293,140	13.26	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Put		5.06000	0.00506	4,450	15.29	0.00	0	1,2
R2040	On	05/05/2022	Bond Future	11.90	Put		138.05000	0.13805	129,200	13.26	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Call		6,310.89000	6.31089	6,350,240	13.28	0.00	0	
R2040	On	05/05/2022	Bond Future	11.91	Put		134.36000	0.13436	125,690	13.28	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Call		6,367.83000	6.36783	6,407,350	13.30	0.00	0	
R2040	On	05/05/2022	Bond Future	11.92	Put		130.77000	0.13077	122,270	13.30	0.00	0	
R2040	On	05/05/2022	Bond Future	13.04	Call		12,575.40000	12.57540	12,622,810	15.29	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Call		2,094.36000	2.09436	2,110,150	11.44	0.00	0	
R2040	On	04/08/2022	Bond Future	11.03	Put		2,749.92000	2.74992	2,714,550	11.44	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Call		7,439.11000	7.43911	7,477,560	13.33	0.00	0	
R2040	On	04/08/2022	Bond Future	12.24	Put		529.11000	0.52911	516,400	13.33	0.00	0	4
R2040	On	04/08/2022	Bond Future	9.70	Call		124.59000	0.12459	125,050	11.21	0.00	0	4
R2040	On	04/08/2022	Bond Future	9.70	Put		10,528.06000	10.52806	10,477,360	11.21	0.00	0	
R2040	On	04/08/2022	Bond Future	10.70	Call		1,153.14000	1.15314	1,162,390	10.92	0.00	0	4
R2040	On	04/08/2022	Bond Future	10.70	Put		4,076.67000	4.07667	4,034,760	10.92	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Call		2,128.26000	2.12826	2,144,260	11.46	0.00	0	
R2040	On	04/08/2022	Bond Future	11.04	Put		2,716.54000	2.71654	2,681,380	11.46	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Call		2,162.63000	2.16263	2,178,850	11.48	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		2,683.72000	2.68372	2,648,780	11.48	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,872.39000	2.87239	2,827,320	11.91	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		3,644.02000	3.64402	3,685,490	11.92	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,844.79000	2.84479	2,799,990	11.92	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		3,571.24000	3.57124	3,612,170	11.90	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,900.22000	2.90022	2,854,880	11.90	0.00	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
R2040	On	03/11/2022	Bond Future	11.40	Call		3.60755000	3.60755	3,648,750	11.91	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		2.63623000	2.63623	2,710,690	11.55	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		4.79453000	4.79453	4,683,720	11.55	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		2.66512000	2.66512	2,740,100	11.56	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		4.75730000	4.75730	4,647,010	11.56	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		2.60751000	2.60751	2,681,430	11.54	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		4.83202000	4.83202	4,720,670	11.54	0.00	0	
Total R2040 Option											0.00	0	4,98
Total For R2040											1,397,814.24	16	109,35
R2044	On	05/05/2022	Bond Future			10.96210	84.17017	10.96392	84.15748	13.21	373,378,874.12	4,436	70,42
R2044	On	04/08/2022	Bond Future			11.12996	80.93767	11.13220	80.92244	13.23	37,312,265.87	461	22,58
R2044	On	03/11/2022	Bond Future			11.27392	82.14272	11.28122	82.09417	12.91	0.00	0	
R2044	On	02/02/2023	Bond Future			11.40655	79.14689	11.42856	79.00360	13.09	0.00	0	
Total R2044 Future											410,691,139.99	4,897	93,01
R2044	On	05/05/2022	Bond Future	11.91	Call		6.32006000	6.32006	6,326,190	13.95	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		140.51000	0.14051	133,950	13.95	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6.37740000	6.37740	6,383,640	13.97	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		136.77000	0.13677	130,320	13.97	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		6.43473000	6.43473	6,441,090	14.00	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		133.11000	0.13311	126,780	14.00	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		2.35138000	2.35138	2,350,410	12.16	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		2.57073000	2.57073	2,554,530	12.16	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		2.27934000	2.27934	2,278,260	12.12	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		2.63543000	2.63543	2,619,120	12.12	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		2.31533000	2.31533	2,314,310	12.14	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Put		2.60300000	2.60300	2,586,750	12.14	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Put		2.88839000	2.88839	2,860,040	12.52	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Call		3.70888000	3.70888	3,729,230	12.53	0.00	0	
R2044	On	03/11/2022	Bond Future	11.41	Put		2.86038000	2.86038	2,832,180	12.53	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Call		3.63462000	3.63462	3,654,670	12.50	0.00	0	
R2044	On	03/11/2022	Bond Future	11.39	Put		2.91691000	2.91691	2,888,410	12.50	0.00	0	
R2044	On	03/11/2022	Bond Future	11.40	Call		3.67154000	3.67154	3,691,740	12.52	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Call		2.81836000	2.81836	2,876,740	12.20	0.00	0	
R2044	On	02/02/2023	Bond Future	11.15	Put		4.66436000	4.66436	4,579,450	12.20	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Call		2.84886000	2.84886	2,907,660	12.21	0.00	0	
R2044	On	02/02/2023	Bond Future	11.16	Put		4.62735000	4.62735	4,542,860	12.21	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Call		2.78801000	2.78801	2,845,980	12.19	0.00	0	
R2044	On	02/02/2023	Bond Future	11.14	Put		4.70161000	4.70161	4,616,290	12.19	0.00	0	
Total R2044 Option											0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2044											410,691,139.99	4,897	93,0'
R2048	On	05/05/2022			10.89168	83.27084	10.88828	83.29537		13.63	160,795,992.04	1,931	193,56
R2048	On	04/08/2022			11.05173	84.36928	11.04853	84.39178		12.93	10,968,006.40	130	6,52
R2048	On	03/11/2022			11.18997	81.22081	11.19145	81.21063		13.33	0.00	0	
R2048	On	02/02/2023			11.31445	82.62728	11.32987	82.52341		12.77	0.00	0	
Total R2048 Future											171,763,998.44	2,061	200,05
R2048	On	05/05/2022	11.79	Call			6,229.98000	6.22998	6,201,280	14.13	0.00	0	
R2048	On	05/05/2022	11.79	Put			149.61000	0.14961	145,440	14.13	0.00	0	
R2048	On	05/05/2022	11.80	Call			6,288.82000	6.28882	6,260,180	14.15	0.00	0	
R2048	On	05/05/2022	11.80	Put			145.54000	0.14554	141,430	14.15	0.00	0	
R2048	On	05/05/2022	11.81	Call			6,347.64000	6.34764	6,319,060	14.18	0.00	0	
R2048	On	05/05/2022	11.81	Put			141.53000	0.14153	137,480	14.18	0.00	0	
R2048	On	04/08/2022	10.20	Call			485.26000	0.48526	476,640	11.29	0.00	0	1,70
R2048	On	04/08/2022	10.20	Put			6,860.71000	6.86071	6,874,590	11.29	0.00	0	
R2048	On	04/08/2022	10.40	Call			749.28000	0.74928	737,990	11.22	0.00	0	
R2048	On	04/08/2022	10.40	Put			5,545.38000	5.54538	5,556,590	11.22	0.00	0	
R2048	On	04/08/2022	10.98	Call			2,330.26000	2.33026	2,310,410	12.14	0.00	0	
R2048	On	04/08/2022	10.98	Put			2,814.74000	2.81474	2,817,390	12.14	0.00	0	
R2048	On	04/08/2022	10.99	Call			2,366.93000	2.36693	2,346,960	12.16	0.00	0	
R2048	On	04/08/2022	10.99	Put			2,780.40000	2.78040	2,782,930	12.16	0.00	0	
R2048	On	04/08/2022	9.70	Call			134.15000	0.13415	130,650	11.45	0.00	0	
R2048	On	04/08/2022	9.70	Put			10,683.88000	10.68388	10,702,880	11.45	0.00	0	
R2048	On	04/08/2022	11.00	Call			2,403.66000	2.40366	2,383,570	12.18	0.00	0	
R2048	On	04/08/2022	11.00	Put			2,746.22000	2.74622	2,748,630	12.18	0.00	0	
R2048	On	04/08/2022	10.90	Call			2,047.01000	2.04701	2,028,160	11.98	0.00	0	1,70
R2048	On	04/08/2022	10.90	Put			3,103.52000	3.10352	3,107,170	11.98	0.00	0	
R2048	On	03/11/2022	11.32	Put			2,886.88000	2.88688	2,875,400	12.82	0.00	0	
R2048	On	03/11/2022	11.30	Call			3,685.94000	3.68594	3,684,580	12.80	0.00	0	
R2048	On	03/11/2022	11.30	Put			2,945.52000	2.94552	2,933,980	12.80	0.00	0	
R2048	On	03/11/2022	11.31	Call			3,723.96000	3.72396	3,722,630	12.81	0.00	0	
R2048	On	03/11/2022	11.31	Put			2,915.94000	2.91594	2,904,430	12.81	0.00	0	
R2048	On	03/11/2022	11.32	Call			3,762.40000	3.76240	3,761,100	12.82	0.00	0	
R2048	On	02/02/2023	11.08	Call			2,914.62000	2.91462	2,955,860	11.82	0.00	0	
R2048	On	02/02/2023	11.08	Put			4,627.64000	4.62764	4,565,010	11.82	0.00	0	
R2048	On	02/02/2023	11.06	Call			2,851.26000	2.85126	2,891,890	11.80	0.00	0	
R2048	On	02/02/2023	11.06	Put			4,704.20000	4.70420	4,640,960	11.80	0.00	0	
R2048	On	02/02/2023	11.07	Call			2,882.71000	2.88271	2,923,640	11.81	0.00	0	
R2048	On	02/02/2023	11.07	Put			4,665.63000	4.66563	4,602,690	11.81	0.00	0	
Total R2048 Option											0.00	0	3,40

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total For R2048												171,763,998.44	2,061	203,45
R209	On	05/05/2022	Bond Future			10.63012	69.23981	10.64218	69.17341		12.69	900,117.53	13	20,78
R209	On	04/08/2022	Bond Future			10.79219	70.18513	10.80506	70.11585		12.06	0.00	0	1,58
R209	On	03/11/2022	Bond Future			10.93955	68.08297	10.95814	67.98497		12.35	0.00	0	2,78
R209	On	02/02/2023	Bond Future			11.07157	69.23154	11.10601	69.05351		11.86	0.00	0	
Total R209 Future												900,117.53	13	25,08
R209	On	05/05/2022	Bond Future	9.50	Call			15.63000	0.01563	15,550	11.23	0.00	0	2,98
R209	On	05/05/2022	Bond Future	9.50	Put			6,726.79000	6.72679	6,660,310	11.23	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call			52.36000	0.05236	52,700	11.10	0.00	0	8,58
R209	On	05/05/2022	Bond Future	9.75	Put			5,218.73000	5.21873	5,152,670	11.10	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Call			409.00000	0.40900	416,070	11.38	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put			1,005.37000	1.00537	965,790	12.33	0.00	0	1,08
R209	On	05/05/2022	Bond Future	11.43	Call			4,330.86000	4.33086	4,384,250	13.43	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put			183.27000	0.18327	170,260	13.43	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call			4,376.40000	4.37640	4,430,040	13.46	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put			178.49000	0.17849	165,730	13.46	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Put			2,615.45000	2.61545	2,556,120	11.38	0.00	0	11,08
R209	On	05/05/2022	Bond Future	11.45	Call			4,421.96000	4.42196	4,475,850	13.48	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put			173.78000	0.17378	161,270	13.48	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call			6,968.40000	6.96840	7,030,870	14.70	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put			40.01000	0.04001	36,080	14.70	0.00	0	12,08
R209	On	05/05/2022	Bond Future	10.75	Call			1,594.98000	1.59498	1,621,800	12.33	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			1,399.68000	1.39968	1,421,940	11.05	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			2,625.62000	2.62562	2,578,600	11.05	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			1,424.26000	1.42426	1,446,810	11.07	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			2,595.08000	2.59508	2,548,350	11.07	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call			1,375.50000	1.37550	1,397,470	11.04	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			2,656.63000	2.65663	2,609,320	11.04	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Put			10,067.81000	10.06781	9,974,700	10.95	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put			8,608.20000	8.60820	8,517,950	10.95	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call			677.96000	0.67796	694,920	11.01	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put			5,999.74000	5.99974	5,918,700	11.01	0.00	0	6,08
R209	On	03/11/2022	Bond Future	10.50	Call			1,406.15000	1.40615	1,436,860	11.07	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put			3,880.57000	3.88057	3,813,280	11.07	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call			166.25000	0.16625	171,140	10.95	0.00	0	6,08
R209	On	03/11/2022	Bond Future	11.00	Put			2,448.96000	2.44896	2,397,980	11.80	0.00	0	6,08
R209	On	03/11/2022	Bond Future	11.01	Call			2,697.50000	2.69750	2,744,830	11.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			2,425.18000	2.42518	2,374,510	11.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call			2,726.24000	2.72624	2,773,890	11.82	0.00	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
R209	On	03/11/2022	Bond Future	11.02	Put		2,401.59000	2.40159	2,351,240	11.82	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call		276.15000	0.27615	283,900	10.95	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call		2,755.12000	2.75512	2,803,090	11.84	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put		2,378.19000	2.37819	2,328,160	11.84	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call		4,240.36000	4.24036	4,302,240	12.35	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put		1,469.84000	1.46984	1,433,720	12.35	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call		2,668.89000	2.66889	2,715,910	11.80	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call		2,166.73000	2.16673	2,239,510	11.19	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Put		3,878.88000	3.87888	3,773,630	11.19	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call		2,190.09000	2.19009	2,263,380	11.20	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put		3,848.81000	3.84881	3,744,070	11.20	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call		2,213.58000	2.21358	2,287,370	11.21	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put		3,818.94000	3.81894	3,714,700	11.21	0.00	0	
Total R209 Option											0.00	0	53,60
Total For R209											900,117.53	13	78,60
R210	On	05/05/2022	Bond Future			219.20209	219.20209	219.23802	219.23802		0.00	0	1,00
R210	On	04/08/2022	Bond Future			222.24836	222.24836	222.27863	222.27863		0.00	0	20
R210	On	03/11/2022	Bond Future			222.66434	222.66434	222.60682	222.60682		0.00	0	
R210	On	02/02/2023	Bond Future			226.45948	226.45948	226.14883	226.14883		0.00	0	
Total R210 Future											0.00	0	1,30
Total For R210											0.00	0	1,30
R213	On	05/05/2022	Bond Future			10.15101	83.26679	10.19930	83.02373	9.91	0.00	0	25,00
R213	On	04/08/2022	Bond Future			10.35117	84.36737	10.40214	84.11862	9.40	0.00	0	
R213	On	03/11/2022	Bond Future			10.52533	82.10143	10.58551	81.81600	9.55	0.00	0	
R213	On	02/02/2023	Bond Future			10.68152	83.51974	10.76482	83.13578	9.20	0.00	0	
Total R213 Future											0.00	0	25,00
R213	On	05/05/2022	Bond Future	10.63	Call		2,582.38000	2.58238	2,760,850	10.04	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		455.12000	0.45512	390,530	10.04	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		2,619.74000	2.61974	2,799,410	10.05	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		443.94000	0.44394	380,550	10.05	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		2,657.28000	2.65728	2,838,150	10.06	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		432.99000	0.43299	370,800	10.06	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		851.91000	0.85191	924,040	8.61	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		3,345.77000	3.34577	3,169,150	8.61	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		819.61000	0.81961	889,790	8.59	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		3,414.82000	3.41482	3,236,250	8.59	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		835.75000	0.83575	906,910	8.60	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		3,380.26000	3.38026	3,202,670	8.60	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Put		7,326.79000	7.32679	7,077,180	8.78	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 Interr
R213	On	03/11/2022	Bond Future	9.84	Call		959.70000	0.95970	1,037,710	8.76	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		4,588.62000	4.58862	4,381,200	8.76	0.00	0	4;
R213	On	03/11/2022	Bond Future	10.19	Put		3,428.31000	3.42831	3,251,320	8.92	0.00	0	4;
R213	On	03/11/2022	Bond Future	10.37	Call		1,906.08000	1.90608	2,031,040	9.07	0.00	0	
R213	On	03/11/2022	Bond Future	10.37	Put		2,934.24000	2.93424	2,773,770	9.07	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		327.57000	0.32757	360,490	8.78	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		7,608.19000	7.60819	7,355,680	8.78	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		362.44000	0.36244	398,260	8.78	0.00	0	4;
R213	On	03/11/2022	Bond Future	10.39	Put		2,882.96000	2.88296	2,724,320	9.09	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		1,973.42000	1.97342	2,101,130	9.10	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,857.45000	2.85745	2,699,730	9.10	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		1,151.36000	1.15136	1,240,840	8.76	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		4,083.13000	4.08313	3,887,180	8.76	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		1,528.52000	1.52852	1,636,960	8.92	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		1,928.30000	1.92830	2,054,180	9.08	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,908.38000	2.90838	2,748,830	9.08	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		1,950.92000	1.95092	2,077,710	9.09	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Call		1,595.12000	1.59512	1,735,590	8.49	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		4,197.28000	4.19728	3,953,790	8.49	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,855.08000	1.85508	2,010,230	8.57	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,790.59000	3.79059	3,561,780	8.57	0.00	0	4;
R213	On	02/02/2023	Bond Future	9.16	Call		433.88000	0.43388	486,020	8.36	0.00	0	4;
R213	On	02/02/2023	Bond Future	9.16	Put		8,261.54000	8.26154	7,929,720	8.36	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		1,287.79000	1.28779	1,408,400	8.47	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,854.29000	4.85429	4,590,940	8.47	0.00	0	4;
R213	On	02/02/2023	Bond Future	12.20	Call		7,137.07000	7.13707	7,446,690	10.08	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		875.53000	0.87553	801,190	10.08	0.00	0	9;
R213	On	02/02/2023	Bond Future	10.22	Call		1,611.83000	1.61183	1,753,320	8.50	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		4,166.14000	4.16614	3,923,670	8.50	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,628.35000	1.62835	1,770,860	8.50	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		4,134.85000	4.13485	3,893,400	8.50	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		2,017.98000	2.01798	2,181,590	8.63	0.00	0	9;
R213	On	02/02/2023	Bond Future	10.43	Put		3,575.61000	3.57561	3,355,260	8.63	0.00	0	
Total R213 Option											0.00	0	5,32
Total For R213											0.00	0	30,40
R214	On	05/05/2022	Bond Future			10.91281	66.27831	10.92476	66.21028	13.73	10,803,364.53	163	15,3
R214	On	04/08/2022	Bond Future			11.07450	67.15256	11.08724	67.08171	13.04	0.00	0	1,3;
R214	On	03/11/2022	Bond Future			11.21440	64.88121	11.23240	64.78309	13.43	0.00	0	
R214	On	02/02/2023	Bond Future			11.34037	66.00452	11.37296	65.83019	12.89	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R214 Future												10,803,364.53	163	16,64
R214	On	05/05/2022	Bond Future	11.73	Call			4,502.66000	4.50266	4,558,570	14.10	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			163.95000	0.16395	151,830	14.10	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			4,548.96000	4.54896	4,605,130	14.12	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put			159.28000	0.15928	147,420	14.12	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			4,595.31000	4.59531	4,651,740	14.13	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			154.73000	0.15473	143,130	14.13	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			1,801.08000	1.80108	1,827,620	12.26	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			2,344.98000	2.34498	2,300,670	12.26	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call			1,744.95000	1.74495	1,770,890	12.22	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			2,401.61000	2.40161	2,356,700	12.22	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			1,772.90000	1.77290	1,799,150	12.24	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			2,373.15000	2.37315	2,328,550	12.24	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			2,360.46000	2.36046	2,311,740	12.95	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			3,026.20000	3.02620	3,075,910	12.97	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			2,337.34000	2.33734	2,288,930	12.97	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			2,965.22000	2.96522	3,014,320	12.94	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			2,383.56000	2.38356	2,334,540	12.94	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			2,995.75000	2.99575	3,045,150	12.95	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			2,261.19000	2.26119	2,333,810	11.93	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			3,855.64000	3.85564	3,753,930	11.93	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			2,286.06000	2.28606	2,359,200	11.94	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			3,825.05000	3.82505	3,723,860	11.94	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			2,236.70000	2.23670	2,308,820	11.92	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			3,886.67000	3.88667	3,784,460	11.92	0.00	0	
Total R214 Option												0.00	0	
Total For R214												10,803,364.53	163	16,64
Total for Bond												1,204,623,958.50	13,055	1,271,60
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract 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 R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
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	

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/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R186 Future									0.00	0	
Total For R209/R186									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R204 Future									0.00	0	
Total For R209/R204									0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R208 Future									0.00	0	
Total For R209/R208									0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future									0.00	0	
Total For R210									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 05/05/2022 GOVI			815.68300	815.68300	814.37200	814.37200			0.00	0	98
GOVI On 04/08/2022 GOVI			826.68500	826.68500	825.33400	825.33400			0.00	0	
GOVI On 03/11/2022 GOVI			839.05400	839.05400	837.35700	837.35700			0.00	0	
GOVI On 02/02/2023 GOVI			853.13000	853.13000	850.46700	850.46700			0.00	0	
Total GOVI Future									0.00	0	98
GOVI On 05/05/2022 GOVI	788.23	Call			261,420.00000	26.14200	274,530,000		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			261,320.00000	26.13200	274,430,000		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			261,220.00000	26.12200	274,330,000		0.00	0	
GOVI On 05/05/2022 GOVI	788.25	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/08/2022 GOVI	819.28	Call			60,540.00000	6.05400	74,050,000		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	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		60,740.00000	6.07400	74,250,000		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		60,640.00000	6.06400	74,150,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Call		169,270.00000	16.92700	186,240,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.43	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Call		169,470.00000	16.94700	186,440,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.41	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/11/2022	GOVI	820.42	Call		169,370.00000	16.93700	186,340,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call		0.00000	0.00000	23,000,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put		3,630.00000	0.36300	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call		0.00000	0.00000	22,900,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put		3,730.00000	0.37300	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call		0.00000	0.00000	23,100,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put		3,530.00000	0.35300	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	98
Total for GOVI											0.00	0	98
AL37	On	05/05/2022	Index Future			810.55100	810.55100	808.26600	808.26600		0.00	0	
AL37	On	04/08/2022	Index Future			821.48400	821.48400	819.14600	819.14600		0.00	0	
AL37	On	03/11/2022	Index Future			833.77500	833.77500	831.07900	831.07900		0.00	0	
AL37	On	02/02/2023	Index Future			847.76300	847.76300	844.09100	844.09100		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	05/05/2022	Index Future			929.26800	929.26800	926.52700	926.52700		0.00	0	
AL7T	On	04/08/2022	Index Future			941.80200	941.80200	938.99800	938.99800		0.00	0	
AL7T	On	03/11/2022	Index Future			955.89300	955.89300	952.67700	952.67700		0.00	0	
AL7T	On	02/02/2023	Index Future			971.93000	971.93000	967.59300	967.59300		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	05/05/2022	Index Future			827.06900	827.06900	825.74600	825.74600		0.00	0	12
ALBI	On	04/08/2022	Index Future			838.22400	838.22400	836.86100	836.86100		0.00	0	9
ALBI	On	03/11/2022	Index Future			850.76700	850.76700	849.05200	849.05200		0.00	0	
ALBI	On	02/02/2023	Index Future			865.04000	865.04000	862.34500	862.34500		0.00	0	
Total ALBI Future											0.00	0	21
Total For ALBI											0.00	0	21

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV	On	05/05/2022			314.98000	314.98000	315.15600	315.15600			0.00	0	45
IGOV	On	04/08/2022			319.30500	319.30500	319.47500	319.47500			0.00	0	
IGOV	On	03/11/2022			324.15900	324.15900	324.20600	324.20600			0.00	0	
IGOV	On	02/02/2023			329.67200	329.67200	329.35600	329.35600			0.00	0	
Total IGOV Future											0.00	0	45
Total For IGOV											0.00	0	45
Total for Index											0.00	0	71
JIBAR	f	On	16/03/2022		4.27500	95.72500	4.27500	95.72500			0.00	0	
JIBAR	f	On	20/04/2022		4.60500	95.39500	4.64500	95.35500			0.00	0	
JIBAR	f	On	18/05/2022		4.68000	95.32000	4.71000	95.29000			0.00	0	
JIBAR	f	On	15/06/2022		5.11500	94.88500	5.17500	94.82500			0.00	1	1
JIBAR	f	On	20/07/2022		5.19000	94.81000	5.26000	94.74000			0.00	0	
JIBAR	f	On	17/08/2022		5.58000	94.42000	5.66000	94.34000			0.00	0	
JIBAR	f	On	21/09/2022		5.65000	94.35000	5.74000	94.26000			0.00	0	
JIBAR	f	On	21/12/2022		6.32500	93.67500	6.40500	93.59500			0.00	0	6
JIBAR	f	On	15/03/2023		6.58000	93.42000	6.67000	93.33000			0.00	0	
JIBAR	f	On	21/06/2023		6.80000	93.20000	6.89000	93.11000			0.00	0	
JIBAR	f	On	20/09/2023		6.90500	93.09500	7.00500	92.99500			0.00	0	1
JIBAR	f	On	20/12/2023		7.02500	92.97500	7.10500	92.89500			0.00	2	
Total Jibar Future											0.00	3	21
Total For JIBAR FUTURE											0.00	3	21
Total for Jibar											0.00	3	21
Total for Derivatives :										1,204,623,958.50	13,058	1,273,53	
ABCPI	On	07/12/2023	Spot Bond		2.26800	321.80794	2.26800	321.72937			907,200,000,000.00	400,000,000	200,000,00
Total ABCPI3 SPOT											907,200,000,000.00	400,000,000	200,000,00
Total For ABCPI3											907,200,000,000.00	400,000,000	200,000,00
ABF001	On	13/09/2026	Spot Bond				0.00000	100.01215			0.00	0	
Total ABF001 SPOT											0.00	0	
Total For ABF001											0.00	0	
ABF003	On	18/07/2024	Spot Bond				0.00000	101.53508			0.00	0	
Total ABF003 SPOT											0.00	0	
Total For ABF003											0.00	0	
ABF004	On	30/06/2026	Spot Bond		9.65000	102.04005	9.65000	102.01363			0.00	0	
Total ABF004 SPOT											0.00	0	
Total For ABF004											0.00	0	
ABF005	On	30/06/2031	Spot Bond		11.30000	90.87501	11.30000	90.84757			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.27343				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	99.99996				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	100.55611				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.01472				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.80925				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	100.45753				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.98579				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	100.33940				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.37783				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	104.32267				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN28 On 29/08/2023 Spot Bond					0.00000	100.73567				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2! On 29/08/2025 Spot Bond					0.00000	100.89498				0.00	0	100,000,00
Total ABFN29 SPOT										0.00	0	100,000,00
Total For ABFN29										0.00	0	100,000,00
ABFN3! On 29/08/2028 Spot Bond					0.00000	101.75998				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3! On 15/11/2023 Spot Bond					0.00000	100.87607				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3! On 15/11/2024 Spot Bond					0.00000	101.53860				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3! On 07/02/2024 Spot Bond					0.00000	100.99084				0.00	0	100,000,00
Total ABFN35 SPOT										0.00	0	100,000,00
Total For ABFN35										0.00	0	100,000,00
ABFN3! On 07/02/2026 Spot Bond					0.00000	100.45228				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3! On 07/02/2029 Spot Bond					0.00000	101.84970				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3! On 23/04/2022 Spot Bond					0.00000	100.79446				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3! On 16/09/2022 Spot Bond					0.00000	100.22003				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4! On 16/09/2024 Spot Bond					0.00000	100.21893				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4! On 16/09/2026 Spot Bond					0.00000	100.31612				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4! On 16/09/2029 Spot Bond					0.00000	99.62978				0.00	0	
Total ABFN42 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 ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.83134				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.85498				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.87190				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	99.89810				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.42818				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.29709				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.25477				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	101.04168				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	101.17601				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.97638				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.44247				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.45754				0.00	0	50,000.00

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 ABFN54 SPOT										0.00	0	50,000,00
Total For ABFN54										0.00	0	50,000,00
ABFN54 On 14/02/2029 Spot Bond					0.00000	100.47016				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.13862				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.74868				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.31256				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.96691				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			6.83000	6.83000	6.83000	147.46667				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	32.56088	100.00000	32.48327				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.58000	2.58000	2.58000	157.40301				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			3.48000	3.48000	3.48000	211.40841				0.00	0	40,000,00
Total ABN62 SPOT										0.00	0	40,000,00
Total For ABN62										0.00	0	40,000,00
ABN63 On 07/12/2033 Spot Bond			4.36000	4.36000	4.36000	236.03441				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.11000	7.11000	7.11000	100.93265				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN79 On 21/12/2026 Spot Bond			8.39500	8.39500	8.39500	110.58118				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.55000	103.93667	5.55000	103.92100				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.64000	106.00526	5.64000	105.98898				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.08500	110.80121	8.08500	110.77695			161,700,000,000.00		20,000,000	20,000,00
Total ABS16 SPOT									161,700,000,000.00		20,000,000	20,000,00
Total For ABS16									161,700,000,000.00		20,000,000	20,000,00
ABS17 On 11/11/2027 Spot Bond			8.66000	112.38623	8.66000	112.35991			3,464,000,000,000.00		400,000,000	200,000,00
Total ABS17 SPOT									3,464,000,000,000.00		400,000,000	200,000,00
Total For ABS17									3,464,000,000,000.00		400,000,000	200,000,00
ABS18 On 26/09/2023 Spot Bond			6.08000	105.17440	6.08000	105.15700				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			8.17500	102.47036	8.17500	102.44805			163,500,000,000.00		20,000,000	70,000,00
Total ABS7 SPOT									163,500,000,000.00		20,000,000	70,000,00
Total For ABS7									163,500,000,000.00		20,000,000	70,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.34600	100.00000	11.32102				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			1.60800	325.29041	1.60800	325.21680				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.27000	11.27000	11.27000	101.28118				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.91074				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.91346				0.00	0	
Total ACL098 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 ACL098										0.00	0	
ACL18 On 20/09/2022 Spot Bond					0.00000	99.75811				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19 On 20/09/2022 Spot Bond					0.00000	99.91401				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL19 On 20/09/2022 Spot Bond					0.00000	99.91401				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL20 On 20/12/2022 Spot Bond					0.00000	99.91175				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL20 On 20/12/2022 Spot Bond					0.00000	99.91175				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL20 On 30/01/2023 Spot Bond					0.00000	167.71605				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL20 On 14/02/2023 Spot Bond					0.00000	169.70876				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL21 On 20/12/2023 Spot Bond					0.00000	99.91834				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.94370				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.47352				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.70199				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.41787				0.00	500,000,000	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 Intere
Total AGL01 SPOT										0.00	500,000,000	500,000,000
Total For AGL01										0.00	500,000,000	500,000,000
AGL02 On 11/04/2024 Spot Bond					0.00000	102.34218				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.26807				0.00	200,000,000	100,000,000
Total AGL03 SPOT										0.00	200,000,000	100,000,000
Total For AGL03										0.00	200,000,000	100,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	105.40217				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.04589				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.00607				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.45854				0.00	1,200,000,000	600,000,000
Total AGT04 SPOT										0.00	1,200,000,000	600,000,000
Total For AGT04										0.00	1,200,000,000	600,000,000
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.83205				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.86352				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.69500	97.81613	8.69500	97.79313				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.91092				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.06885				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2D On 18/07/2026 Spot Bond					0.00000	101.26605				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/07/2022 Spot Bond					0.00000	100.72132				0.00	0	
Total AHF2O1 SPOT										0.00	0	
Total For AHF2O1										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.37972				0.00	48,000,000	12,000,00
Total AHF5A2 SPOT										0.00	48,000,000	12,000,00
Total For AHF5A2										0.00	48,000,000	12,000,00
AHF5A On 21/08/2023 Spot Bond			6.80000	104.78028	6.80000	104.76093				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.35692				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.39926				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.42529				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.87012				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	100.46963				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.82202				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.39917				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.42518				0.00	0	
Total AHF6C1 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 AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.60674				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.52279				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.37313				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.41217				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.40241				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.43816				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.42582				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.65842				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.62611				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.80000	108.51891	7.80000	108.49610				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			8.23800	104.76092	8.23800	104.73756				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.15500	91.98426	12.15500	91.95428				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.51000	190.42836	5.51000	190.36523				110,200,000,000.00	20,000,000	10,000,000
Total AIRL01 SPOT										110,200,000,000.00	20,000,000	10,000,000
Total For AIRL01										110,200,000,000.00	20,000,000	10,000,000
APF06 On 24/08/2022 Spot Bond					0.00000	100.31924				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	99.86874				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.81997				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.10184				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	99.89935				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	100.40514				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.76247				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.71000	251.05835	4.71000	250.98049				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.21000	218.23615	5.21000	218.16554				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			4.35000	201.71280	4.35000	201.65218				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN18 On 20/06/2022 Spot Bond					0.00000	99.90483				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	101.28883				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.75000	115.91418	4.75000	115.87803				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	99.92524				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	99.92413				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20 On 20/06/2022 Spot Bond					0.00000	99.91484				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	104.28926				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	100.24428				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	99.90512				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	99.92109				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.49383				0.00	76,000,000	19,000,000
Total ASN278 SPOT										0.00	76,000,000	19,000,000
Total For ASN278										0.00	76,000,000	19,000,000
ASN27 On 20/08/2048 Spot Bond					0.00000	100.40868				0.00	76,000,000	19,000,000
Total ASN279 SPOT										0.00	76,000,000	19,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN279										0.00	76,000,000	19,000,000
ASN28 On 21/08/2023 Spot Bond					0.00000	100.39796				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.01801				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	99.87040				0.00	80,000,000	20,000,000
Total ASN291 SPOT										0.00	80,000,000	20,000,000
Total For ASN291										0.00	80,000,000	20,000,000
ASN30 On 20/12/2023 Spot Bond					0.00000	99.91915				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.05819				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.12500	4.12500	4.12500	111.32591				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			4.88500	4.88500	4.88500	101.72422				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	99.92331				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	99.91264				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	100.60980				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	99.30574				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			4.86000	114.32751	4.86000	114.29151				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	99.91776				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	99.92518				0.00	0	46,400,00
Total ASN346 SPOT										0.00	0	46,400,00
Total For ASN346										0.00	0	46,400,00
ASN35 On 20/06/2024 Spot Bond					0.00000	99.90882				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.92113				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	99.92113				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.28306				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	99.90565				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	99.92258				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	99.91974				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	100.89801				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2023 Spot Bond					0.00000	100.03121				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38 On 15/03/2023 Spot Bond					0.00000	100.03121				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	100.24484				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	99.92190				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 20/11/2022 Spot Bond					0.00000	100.36826				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	99.99986				0.00	240,000,000	60,000,000
Total ASN399 SPOT										0.00	240,000,000	60,000,000
Total For ASN399										0.00	240,000,000	60,000,000
ASN40 On 20/12/2024 Spot Bond					0.00000	99.92244				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	99.90895				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2022 Spot Bond					0.00000	100.15389				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	102.93088				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	99.92716				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	99.92472				0.00	0	
Total ASN450 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 ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	99.90232				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.38796				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.29734				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.83077				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.83882				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2023 Spot Bond			9.39500	9.39500	9.39500	101.14783				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.90500	10.90500	10.90500	100.49171				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.64852				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.75566				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.72169				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.04475				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	106.45400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	100.47961				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	100.66469				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond					0.00000	100.00969				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	100.00969				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 28/09/2025 Spot Bond					0.00000	100.25763				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			10.09000	98.08153	10.09000	98.05500				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			9.27000	97.81169	9.27000	97.78735				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			9.82000	96.52493	9.82000	96.49951				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.82000	96.52493	9.82000	96.49951				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN511 On 31/07/2022 Spot Bond			9.10000	101.14569	9.10000	101.12130				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN522 On 31/07/2024 Spot Bond			11.05000	101.37611	11.05000	101.34599				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN53(On 31/07/2024 Spot Bond			11.00000	101.37000	11.00000	101.34002				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	101.30890	10.50000	101.28027				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	101.30890	10.50000	101.28027				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	101.28359				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54(On 31/01/2030 Spot Bond					0.00000	100.72889				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54(On 28/11/2022 Spot Bond					0.00000	100.53164				0.00	0	
Total ASN542 SPOT										0.00	0	
Total For ASN542										0.00	0	
ASN54(On 31/07/2023 Spot Bond			10.60000	101.32113	10.60000	101.29223				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.47000	102.62083	10.47000	101.27668				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.55000	101.31502	10.55000	101.28624				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56(On 05/02/2024 Spot Bond					0.00000	102.70928				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56(On 24/04/2025 Spot Bond					0.00000	100.85100				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56(On 04/09/2024 Spot Bond					0.00000	100.21386				0.00	0	
Total ASN569 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 ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	99.69191				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	99.92521				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.03084				0.00	0	
Total ASN580 SPOT										0.00	0	
Total For ASN580										0.00	0	
ASN58: On 14/11/2022 Spot Bond					0.00000	100.57938				0.00	0	
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2023 Spot Bond			9.22000	101.15198	9.22000	101.12680				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	100.96790				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	100.91923				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.71238				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.80295				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.34446				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.28509				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	100.88164				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2022 Spot Bond					0.00000	101.55364				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613 On 06/05/2024 Spot Bond					0.00000	100.72200				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	99.91628				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617 On 28/02/2024 Spot Bond					0.00000	100.48509				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619 On 11/05/2023 Spot Bond					0.00000	100.72638				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624 On 21/12/2026 Spot Bond					0.00000	99.92075				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627 On 28/02/2024 Spot Bond					0.00000	100.36025				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632 On 02/04/2026 Spot Bond					0.00000	101.20979				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633 On 20/06/2024 Spot Bond					0.00000	99.91036				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634 On 20/06/2026 Spot Bond					0.00000	99.90117				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN63: On 05/06/2023 Spot Bond					0.00000	100.18643				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.83571				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.02256				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.01670				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.46415				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	100.29413				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.43591				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.24170				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.31690				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.90537				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.90131				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.30319				0.00	0	
Total ASN683 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 ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	99.84734				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.44326				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.72175				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.83671				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.08766				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.82034				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.91485				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.91417				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	99.92383				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.62527				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.70346				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.46827				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN714 On 31/03/2032 Spot Bond					0.00000	101.48491				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN715 On 15/09/2033 Spot Bond					0.00000	100.04292				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716 On 30/09/2022 Spot Bond					0.00000	100.97090				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	
ASN717 On 30/09/2024 Spot Bond					0.00000	101.08454				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718 On 12/06/2024 Spot Bond					0.00000	100.01888				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721 On 15/10/2022 Spot Bond					0.00000	100.91156				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN724 On 05/06/2023 Spot Bond					0.00000	100.17290				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN733 On 31/07/2026 Spot Bond					0.00000	100.80859				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond					0.00000	100.32817				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond					0.00000	101.47888				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737 On 20/06/2026 Spot Bond					0.00000	99.91824				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN74 On 20/06/2026 Spot Bond					0.00000	99.91689				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74 On 25/11/2024 Spot Bond					0.00000	100.52393				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74 On 31/10/2026 Spot Bond					0.00000	100.76552				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75 On 31/05/2022 Spot Bond					0.00000	100.25356				0.00	0	
Total ASN758 SPOT										0.00	0	
Total For ASN758										0.00	0	
ASN76 On 17/03/2022 Spot Bond					0.00000	101.32732				0.00	0	
Total ASN764 SPOT										0.00	0	
Total For ASN764										0.00	0	
ASN76 On 22/03/2022 Spot Bond					0.00000	101.26125				0.00	0	
Total ASN767 SPOT										0.00	0	
Total For ASN767										0.00	0	
ASN76 On 21/12/2026 Spot Bond					0.00000	99.88650				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77 On 21/12/2026 Spot Bond					0.00000	99.89265				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN77 On 22/03/2022 Spot Bond					0.00000	101.29188				0.00	0	
Total ASN771 SPOT										0.00	0	
Total For ASN771										0.00	0	
ASN77 On 29/03/2022 Spot Bond					0.00000	101.18239				0.00	0	
Total ASN775 SPOT										0.00	0	
Total For ASN775										0.00	0	
ASN77 On 05/04/2022 Spot Bond					0.00000	100.97105				0.00	0	
Total ASN778 SPOT										0.00	0	
Total For ASN778										0.00	0	
ASN77 On 11/04/2022 Spot Bond					0.00000	100.96260				0.00	0	
Total ASN779 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 ASN779										0.00	0	
ASN78 On 11/04/2022 Spot Bond					0.00000	100.93340				0.00	0	
Total ASN780 SPOT										0.00	0	
Total For ASN780										0.00	0	
ASN78 On 11/04/2022 Spot Bond					0.00000	100.90266				0.00	0	
Total ASN781 SPOT										0.00	0	
Total For ASN781										0.00	0	
ASN78 On 13/04/2022 Spot Bond					0.00000	100.89615				0.00	0	
Total ASN782 SPOT										0.00	0	
Total For ASN782										0.00	0	
ASN78 On 21/12/2026 Spot Bond			9.52384	9.52384	9.52384	106.12006				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN78 On 19/04/2022 Spot Bond					0.00000	100.80300				0.00	0	
Total ASN784 SPOT										0.00	0	
Total For ASN784										0.00	0	
ASN78 On 25/04/2022 Spot Bond					0.00000	100.73256				0.00	0	
Total ASN785 SPOT										0.00	0	
Total For ASN785										0.00	0	
ASN78 On 28/04/2022 Spot Bond					0.00000	100.71776				0.00	0	
Total ASN787 SPOT										0.00	0	
Total For ASN787										0.00	0	
ASN78 On 28/04/2022 Spot Bond					0.00000	100.72434				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN79 On 28/04/2022 Spot Bond					0.00000	100.72434				0.00	0	
Total ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	
ASN79 On 15/03/2025 Spot Bond					0.00000	100.04299				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79 On 31/01/2024 Spot Bond			12.44500	12.44500	12.44500	97.58376				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN79 On 06/06/2022 Spot Bond					0.00000	100.20010				0.00	200,000,000	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 Intert
Total ASN797 SPOT										0.00	200,000,000	100,000,000
Total For ASN797										0.00	200,000,000	100,000,000
ASN80 On 08/06/2022 Spot Bond					0.00000	100.11959				0.00	0	
Total ASN802 SPOT										0.00	0	
Total For ASN802										0.00	0	
ASN80 On 31/07/2027 Spot Bond					0.00000	100.13566				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80 On 31/01/2027 Spot Bond					0.00000	100.06783				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80 On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000,000
Total ASN806 SPOT										0.00	0	10,000,000,000
Total For ASN806										0.00	0	10,000,000,000
ASN80 On 15/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80 On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,000,000,000
Total ASN808 SPOT										0.00	0	4,000,000,000
Total For ASN808										0.00	0	4,000,000,000
BAW21 On 24/03/2022 Spot Bond			4.53000	99.92559	4.53000	99.91320				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	99.84736	9.30000	99.82196				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.90906				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.23862				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.36980				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW31 On 30/09/2022 Spot Bond					0.00000	101.08888				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.04000	101.32674	7.04000	101.30748				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.09639				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.12480				0.00	200,000,000	100,000,000
Total BAW36 SPOT										0.00	200,000,000	100,000,000
Total For BAW36										0.00	200,000,000	100,000,000
BAYA5 On 31/03/2022 Spot Bond					0.00000	102.02272				0.00	0	
Total BAYA5 SPOT										0.00	0	
Total For BAYA5										0.00	0	
BAYA6 On 30/09/2022 Spot Bond					0.00000	101.73847				0.00	0	
Total BAYA6 SPOT										0.00	0	
Total For BAYA6										0.00	0	
BAYA6 On 31/03/2023 Spot Bond			9.00000	9.00000	9.00000	104.48346				0.00	0	
Total BAYA6 SPOT										0.00	0	
Total For BAYA6										0.00	0	
BAYA7 On 31/03/2026 Spot Bond			11.88000	11.88000	11.88000	106.54970				0.00	0	
Total BAYA7 SPOT										0.00	0	
Total For BAYA7										0.00	0	
BAYA7 On 31/03/2022 Spot Bond					0.00000	101.60879				0.00	0	
Total BAYA7 SPOT										0.00	0	
Total For BAYA7										0.00	0	
BAYA7 On 01/07/2024 Spot Bond					0.00000	100.21016				0.00	0	
Total BAYA7 SPOT										0.00	0	
Total For BAYA7										0.00	0	
BAYA7 On 01/07/2022 Spot Bond					0.00000	101.50005				0.00	0	
Total BAYA7 SPOT										0.00	0	
Total For BAYA7										0.00	0	
BAYA7 On 01/07/2022 Spot Bond					0.00000	101.50038				0.00	0	
Total BAYA7 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 BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.47263				0.00	168,111,800	84,055,90
Total BAYA77 SPOT										0.00	168,111,800	84,055,90
Total For BAYA77										0.00	168,111,800	84,055,90
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.93713				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	102.52666				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	101.53927				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.84239				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 Spot Bond					0.00000	101.78979				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.98299				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA83 On 31/01/2023 Spot Bond					0.00000	101.73759				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA84 On 31/12/2023 Spot Bond					0.00000	101.84143				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2023 Spot Bond					0.00000	101.80708				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA86 On 31/03/2024 Spot Bond					0.00000	102.02366				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.95405				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	101.44777				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.97164				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.68672				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.73819				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.68632				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.10075				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.43682				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	102.15292				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	102.10154				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.38187				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB2(On 30/06/2023 Spot Bond					0.00000	102.20545				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2(On 30/09/2024 Spot Bond					0.00000	102.10110				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD030(On 18/04/2028 Spot Bond			8.82500	8.82500	8.82500	100.06696				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21(On 05/08/2033 Spot Bond					0.00000	100.71783				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31(On 05/03/2023 Spot Bond					0.00000	100.57939				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX33(On 08/03/2023 Spot Bond					0.00000	100.15545				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34(On 14/08/2024 Spot Bond					0.00000	100.51463				0.00	0	
Total BDX34 SPOT										0.00	0	
Total For BDX34										0.00	0	
BDX35(On 16/06/2026 Spot Bond					0.00000	100.01875				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36(On 01/02/2030 Spot Bond					0.00000	98.14117				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37(On 16/09/2033 Spot Bond					0.00000	77.83289				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39(On 01/02/2030 Spot Bond					0.00000	94.45660				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40(On 16/09/2033 Spot Bond					0.00000	80.30717				0.00	0	
Total BDX40 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 BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.79000	102.21812	7.79000	102.19707				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	100.29002				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total BGL15 SPOT										0.00	0	
Total For BGL15										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	100.43697				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.70753				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	102.28482				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	105.29688				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	101.86716				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	101.59498				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.85638				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			6.54000	107.98623	6.54000	107.96703				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.06759				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	99.70238				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.93869				0.00	860,000,000	430,000,000
Total BID14 SPOT										0.00	860,000,000	430,000,000
Total For BID14										0.00	860,000,000	430,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	100.82356				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.83495				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.13732				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.87200				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	91.72600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	62.08300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	49.13200				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 27/03/2022 Spot Bond					0.00000	101.03269				0.00	0	
Total BNPP12 SPOT										0.00	0	
Total For BNPP12										0.00	0	
BNPP1 On 10/05/2022 Spot Bond					0.00000	100.50026				0.00	0	
Total BNPP16 SPOT										0.00	0	
Total For BNPP16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP1 On 23/05/2022 Spot Bond					0.00000	100.29836				0.00	0	
Total BNPP17 SPOT										0.00	0	
Total For BNPP17										0.00	0	
BNPP1 On 03/06/2022 Spot Bond					0.00000	100.19627				0.00	0	
Total BNPP18 SPOT										0.00	0	
Total For BNPP18										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.12687				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.45625				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.12112				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.48792				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	101.37994				0.00	0	1,200,000,00
Total BPPF23 SPOT										0.00	0	1,200,000,00
Total For BPPF23										0.00	0	1,200,000,00
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.76995				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	101.15888				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF2 On 03/11/2022 Spot Bond					0.00000	100.62690				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.64974				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2022 Spot Bond					0.00000	100.40209				0.00	0	500,000,00
Total BPPF31 SPOT										0.00	0	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 Intere
Total For BPPF31										0.00	0	500,000,00
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.55693				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/11/2022 Spot Bond					0.00000	100.57547				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	101.25300				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.56742				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	100.01815				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30: On 02/11/2024 Spot Bond					0.00000	100.64035				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CCT01: On 23/06/2023 Spot Bond			8.32000	107.91396	8.32000	107.88979				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02: On 12/06/2024 Spot Bond			8.57000	109.11225	8.57000	109.08710				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03: On 15/03/2025 Spot Bond			9.17000	105.19490	9.17000	105.16927				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04: On 17/07/2027 Spot Bond			10.59000	10.59000	10.59000	100.62790				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42: On 03/08/2023 Spot Bond					0.00000	100.98054				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.37269				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.39768				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.12710				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.19754				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	105.08405	4.77000	107.47100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.62600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.59271				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			7.60000	105.33601	7.60000	105.31431				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	107.64040	8.70700	115.42200				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.84123				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN37(On 26/07/2022 Spot Bond					0.00000	100.83860				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37(On 20/03/2024 Spot Bond					0.00000	103.79673				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37(On 20/03/2024 Spot Bond			10.98000	99.18762	10.98000	99.15834				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38(On 20/09/2024 Spot Bond				100.00000	0.00000	111.90100				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38(On 20/09/2024 Spot Bond			6.50000	112.54459	6.50000	113.97400				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38(On 20/09/2024 Spot Bond					0.00000	105.12700				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN39(On 20/09/2022 Spot Bond					0.00000	99.91913				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.53146				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN39(On 14/11/2022 Spot Bond					0.00000	100.52726				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.28000	146.20274	5.28000	146.15506				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45(On 31/01/2025 Spot Bond			5.72000	144.46327	5.72000	144.41444				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN46(On 28/03/2022 Spot Bond					0.00000	101.40305				0.00	0	
Total CLN468 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 CLN468										0.00	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	101.33737				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	100.47143				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN488 On 28/07/2022 Spot Bond			6.80000	102.06504	6.80000	102.04649				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	101.32656				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	99.90591				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	100.30391				0.00	0	
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN496 On 04/09/2024 Spot Bond			7.20000	106.74766	7.20000	106.72715				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.83242				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN501 On 11/10/2022 Spot Bond					0.00000	101.09486				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.15680				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.67751				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2022 Spot Bond					0.00000	101.13190				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	100.01429				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2022 Spot Bond					0.00000	101.34284				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN510 On 14/11/2022 Spot Bond					0.00000	97.70985				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN511 On 15/09/2022 Spot Bond			9.96000	100.03900	9.96000	100.01300				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/10/2022 Spot Bond			10.01000	103.80036	10.01000	103.77250				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2022 Spot Bond					0.00000	100.36645				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	102.00969	9.60000	101.98358				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	100.01648				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	100.27894				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 09/09/2022 Spot Bond			9.20000	100.18106	9.20000	100.15687				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN525 On 24/04/2023 Spot Bond					0.00000	101.34022				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.05601				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.41104				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	100.50071				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	100.01648				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	99.91248				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.95852				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.05000	102.49213	10.05000	102.46438				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.15218				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/01/2023 Spot Bond					0.00000	100.78739				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.11206				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	147.86500				0.00	0	
Total CLN541 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 CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	100.28779				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	102.79128				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.52000	102.45203	9.52000	102.42571				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.57000	106.01114	9.57000	105.98376				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.66000	105.01943	9.66000	104.99206				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	311.22554				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.52713				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.51252				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.36239				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.23253				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	117.80700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.58586				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	103.37207	10.19000	103.39156				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.52000	105.44727	9.52000	105.42017				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.62674				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.36984				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	103.21208				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.21602				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	100.55358				0.00	100,000,000	50,000,000
Total CLN568 SPOT										0.00	100,000,000	50,000,000
Total For CLN568										0.00	100,000,000	50,000,000
CLN571 On 12/11/2025 Spot Bond			9.75000	104.14124	9.75000	104.11385				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.53777				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN574 On 11/02/2024 Spot Bond					0.00000	100.55635				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.03194				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	99.90431				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	100.91880				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	101.23970				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.58490				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	100.27169				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	100.01858				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	100.83204				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	100.26413				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.72654				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	100.11954				0.00	0	
Total CLN587 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 CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.01227				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	99.98396				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.51609				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.51968				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.70000	149.12792	3.70000	120.22618				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.35672				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	101.22013				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.35672				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.83524				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.16990				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.10969				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	99.98396				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	99.98396				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.15000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.95026				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.58383				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.48740				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.56210				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.96740				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.37919				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	103.53979	9.32000	103.51388				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	100.79615				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN611 On 14/04/2026 Spot Bond					0.00000	103.23637				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.15986				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2022 Spot Bond					0.00000	100.36679				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.59896				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2022 Spot Bond					0.00000	101.12048				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	97.24000				0.00	60,000,000	30,000,000
Total CLN616 SPOT										0.00	60,000,000	30,000,000
Total For CLN616										0.00	60,000,000	30,000,000
CLN617 On 20/12/2024 Spot Bond					0.00000	101.14378				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.20157				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.34910				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.74420				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.74166				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 28/04/2022 Spot Bond					0.00000	100.74798				0.00	0	
Total CLN622 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 CLN622										0.00	0	
CLN62 On 20/12/2024 Spot Bond					0.00000	95.52700				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	100.80128				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			6.77000	103.10304	6.77000	103.08407				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	100.45737				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	90.87283				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			12.18000	62.57937	12.18000	82.63717				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2022 Spot Bond					0.00000	100.41327				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			10.22000	98.65590	10.22000	98.62874				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.45542				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2022 Spot Bond					0.00000	100.41321				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.34492				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	100.61909				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.13916				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.37959				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.45347				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2023 Spot Bond					0.00000	100.81381				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	100.49246				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.85165				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.38154				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	99.98422				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	101.01227				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	99.98420				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.59988				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN649 On 31/05/2026 Spot Bond					0.00000	100.27777				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.45347				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	100.36875				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.45347				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN655 On 22/03/2030 Spot Bond					0.00000	98.34000				0.00	60,000,000	30,000,000
Total CLN655 SPOT										0.00	60,000,000	30,000,000
Total For CLN655										0.00	60,000,000	30,000,000
CLN656 On 20/06/2025 Spot Bond					0.00000	99.90231				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	101.37536				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	100.48581				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN661 On 20/06/2023 Spot Bond					0.00000	100.95500				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN662 On 20/12/2023 Spot Bond					0.00000	99.50700				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN663 On 20/12/2024 Spot Bond					0.00000	117.66300				0.00	0	
Total CLN663 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 CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	142.07300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.45645				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	101.39924				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.53920				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.33161				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.29393				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.29781				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.49895				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.69797	148.54237	4.69797	119.10445				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.69797	148.54237	4.69797	119.10521				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.50869				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.53465				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	99.91899				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.56375				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	103.50344				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.14767				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	99.92263				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	99.92047				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.75620				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	99.90546				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	99.90524				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	99.91696				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 01/07/2022 Spot Bond					0.00000	101.20661				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN692 On 21/06/2023 Spot Bond					0.00000	99.91711				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.61690				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.05124				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.51311				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.88873				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.25360				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN701 On 11/11/2022 Spot Bond					0.00000	100.50295				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.98625				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	100.91589				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.62360				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.54763				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	100.09946				0.00	0	
Total CLN708 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 CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	99.91871				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	80.67343				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	80.91900				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	100.04379				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2023 Spot Bond					0.00000	100.44935				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	99.91817				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	99.91817				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	99.91817				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	79.70222				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.09058				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	78.68944				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.01497				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.23165				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	79.73230				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	99.92484				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	99.92484				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	99.92484				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	99.92348				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	99.92348				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	99.92348				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	82.25833				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	83.30873				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	83.95507				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN733 On 21/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.09220				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	93.08841				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	99.91047				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	99.90638				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	109.66900				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	91.71998				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.44696				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.54509				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	99.82648				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	98.51800				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	101.11652				0.00	0	
Total CLN745 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 CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.34328				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	99.91705				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.85721				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.09865				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.08265				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.91744				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.76183				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	99.85644				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	99.86054				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	101.36241				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.63947				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.75041				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	91.40785				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	100.91744				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	99.89327				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN769 On 23/09/2026 Spot Bond					0.00000	100.72261				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	100.89479				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	83.37580				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	89.97082				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.31433				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.88972				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			6.50000	6.50000	6.50000	116.96334				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.30530				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	100.36940				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.74110				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.74721				0.00	0	
Total CLN780 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 CLN780										0.00	0	
CLN78 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	100.74803				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.86328				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.77777				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.79121				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78 On 30/09/2026 Spot Bond					0.00000	101.42692				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78 On 21/12/2027 Spot Bond					0.00000	99.92781				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN78 On 30/09/2026 Spot Bond					0.00000	101.42692				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.94288				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.81087				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.82704				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.57500				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.72046				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 05/09/2022 Spot Bond					0.00000	99.45126				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN793 On 31/01/2025 Spot Bond					0.00000	100.68360				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.58632				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.32591				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.32248				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.32261				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.30469				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.28496				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.27161				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond			10.64000	10.64000	10.64000	87.75165				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN804 On 31/01/2027 Spot Bond					0.00000	100.16703				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	100.13301				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.13646				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	100.12833				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN809 On 21/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.82500	100.09070	8.82500	100.06696				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		270,000,000,000,000.00		22,700,000,000	22,700,000,000	
Total CLN810 SPOT								270,000,000,000,000.00		22,700,000,000	22,700,000,000	
Total For CLN810								270,000,000,000,000.00		22,700,000,000	22,700,000,000	
COJ05 On 05/06/2023 Spot Bond			8.14000	108.04490	8.14000	108.02122				0.00	0	2,100,000,000
Total COJ05 SPOT										0.00	0	2,100,000,000
Total For COJ05										0.00	0	2,100,000,000
COJ08 On 22/06/2026 Spot Bond			10.79000	104.89469	10.79000	104.86440		215,800,000,000,000.00		20,000,000	20,000,000	
Total COJ08 SPOT								215,800,000,000,000.00		20,000,000	20,000,000	
Total For COJ08								215,800,000,000,000.00		20,000,000	20,000,000	
COJG0 On 09/06/2024 Spot Bond			9.20000	104.67475	9.20000	104.64889		18,400,000,000,000,000.00		2,000,000,000	500,000,000	
Total COJG01 SPOT								18,400,000,000,000,000.00		2,000,000,000	500,000,000	
Total For COJG01								18,400,000,000,000,000.00		2,000,000,000	500,000,000	
COT01 On 03/04/2023 Spot Bond			7.63500	105.60126	7.63500	105.57953				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.58000	94.77035	12.58000	94.73860				0.00	0	
Total COT02 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 COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.17000	95.12521	11.17000	95.09681				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			10.00000	10.00000	10.00000	105.53045				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.94434				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	100.86553				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.37380				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.77359				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.92000	9.92000	9.92000	104.56652				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.77294				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.40251				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.03000	103.19398	7.03000	103.17429				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	52.17407	100.00000	52.05732				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	52.17407	100.00000	52.05732				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV24 On 18/02/2024 Spot Bond			7.58000	104.44790	7.58000	104.42643				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.73459	9.69000	100.70826				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.73459	9.69000	100.70826				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.12000	98.46042	10.12000	98.43356				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.26000	90.87426	12.26000	90.84440				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.76504	10.10000	100.73761				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.76504	10.10000	100.73761				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.84553				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	100.35986				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	100.81903				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	99.33661				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.33062				0.00	400,000,000	400,000,000
Total DVF25 SPOT										0.00	400,000,000	400,000,000
Total For DVF25										0.00	400,000,000	400,000,000
DVF26 On 02/04/2026 Spot Bond					0.00000	97.20680				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.73995				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.03292				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	98.65076				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.62129				0.00	4,200,000,000	4,200,000,000
Total DVFB26 SPOT										0.00	4,200,000,000	4,200,000,000
Total For DVFB26										0.00	4,200,000,000	4,200,000,000
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.64947				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	97.38431				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.68484				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.76490				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.44791				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.03500				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.03624				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.11000	105.28890	7.11000	105.26891				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ECN32 On 14/03/2032 Spot Bond			4.97000	113.59140	4.97000	113.55555				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.75000	102.75895	4.75000	102.72690				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	139.57030	2.25000	139.53623				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			3.76000	153.16576	3.76000	153.12207				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			3.63200	140.57735	3.63200	140.53777				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			3.67500	135.88131	3.67500	135.84286				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			4.66000	117.45509	4.66000	117.41882				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			4.72000	104.86566	4.72000	104.83304			225,616,000,000,000.00	47,800,000,000	95,700,000,000	
Total EL36 SPOT									25,616,000,000,000.00	47,800,000,000	95,700,000,000	
Total For EL36									25,616,000,000,000.00	47,800,000,000	95,700,000,000	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	139.57030	2.25000	139.53623				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	155.70507				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	153.19942				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	

Contract 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 ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 09/06/2025 Spot Bond					0.00000	118.70309				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	117.79790				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	115.53996				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	107.36996				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 22/04/2022 Spot Bond					0.00000	108.16230				0.00	0	
Total ELN011 SPOT										0.00	0	
Total For ELN011										0.00	0	
ELN012 On 15/04/2024 Spot Bond					0.00000	103.70366				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	105.40904				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	87.19430				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN016 On 17/02/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	93.95472				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.23000	103.35914	10.23000	103.33065				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.97500	11.97500	11.97500	96.10654				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.02500	12.02500	12.02500	100.73726				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.32000	10.32000	10.32000	102.21906				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.32000	10.32000	10.32000	102.31127				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			11.96000	11.96000	11.96000	74.23001				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.32500	11.32500	11.32500	100.52108				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			11.96000	11.96000	11.96000	94.91269				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.22269				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.14901				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.01452				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF01 On 12/09/2022 Spot Bond					0.00000	100.01356				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF020 On 07/11/2022 Spot Bond					0.00000	100.59227				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.25131				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.28789				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.15839				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.04529				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	100.52784				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.04171				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.21298				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.21860				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.87100				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.28603				0.00	200,000,000	100,000,000
Total EQT005 SPOT										0.00	200,000,000	100,000,000
Total For EQT005										0.00	200,000,000	100,000,000
EQT006 On 30/10/2023 Spot Bond					0.00000	100.72307				0.00	0	
Total EQT006 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 EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	99.92424				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	100.98961				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT00 On 11/11/2022 Spot Bond					0.00000	100.51334				0.00	0	
Total EQT009 SPOT										0.00	0	
Total For EQT009										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.62646				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	100.44674				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	100.42769				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.47714				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.43149				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.45049				0.00	92,000,000	23,000,000
Total ERSA25 SPOT										0.00	92,000,000	23,000,000
Total For ERSA25										0.00	92,000,000	23,000,000
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.42164				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.41248				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.46949				0.00	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 ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.42000	104.35771	6.42000	104.33949				355,026,000,000,000.00	55,300,000,000	55,160,000,00
Total ES23 SPOT										5,026,000,000,000.00	55,300,000,000	55,160,000,00
Total For ES23										5,026,000,000,000.00	55,300,000,000	55,160,000,00
ES23/R On 25/01/2023 Spot Bond			10.00000	101.41158	10.00000	101.38424				0.00	0	
Total ES23/R2023 SPOT										0.00	0	
Total For ES23/R2023										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.32000	98.73721	9.32000	98.71251				47,596,757,224,000.00	5,106,948,200	2,564,133,90
Total ES26 SPOT										17,596,757,224,000.00	5,106,948,200	2,564,133,90
Total For ES26										17,596,757,224,000.00	5,106,948,200	2,564,133,90
ES26/R On 02/04/2026 Spot Bond			7.85000	103.59576	7.85000	103.57386				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.48000	75.00290	11.49000	74.92860				877,907,744,000.00	76,472,800	433,686,50
Total ES33 SPOT										877,907,744,000.00	76,472,800	433,686,50
Total For ES33										877,907,744,000.00	76,472,800	433,686,50
ES33/R On 15/09/2033 Spot Bond			7.50000	100.06004	7.50000	100.04003				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			11.88500	77.65684	11.89500	77.57267				564,054,969,000.00	47,459,400	3,040,906,10
Total ES42 SPOT										564,054,969,000.00	47,459,400	3,040,906,10
Total For ES42										564,054,969,000.00	47,459,400	3,040,906,10
ES42/R On 25/04/2042 Spot Bond			8.50000	103.34796	8.50000	103.32434				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.06585				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.77567				0.00	76,000,000	19,000,00
Total EXX05 SPOT										0.00	76,000,000	19,000,00
Total For EXX05										0.00	76,000,000	19,000,00
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.91775				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.59957				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.38127				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.65639				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.48968				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.72510				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.59380				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.63548				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.67678				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.36539				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.39042				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.39669				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	

Contract 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 FRB17/JIBAR									0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.14558			0.00	20,000,000	10,000,00
Total FRB22 SPOT									0.00	20,000,000	10,000,00
Total For FRB22									0.00	20,000,000	10,000,00
FRB23 On 20/09/2027 Spot Bond					0.00000	100.83141			0.00	0	
Total FRB23 SPOT									0.00	0	
Total For FRB23									0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	104.15261			0.00	0	
Total FRB24 SPOT									0.00	0	
Total For FRB24									0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	104.27127			0.00	1,090,000,000	1,970,000,00
Total FRB25 SPOT									0.00	1,090,000,000	1,970,000,00
Total For FRB25									0.00	1,090,000,000	1,970,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.78479			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.90000	107.36211	8.90000	107.33643			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.43876			0.00	10,000,000	10,000,00
Total FRB28 SPOT									0.00	10,000,000	10,000,00
Total For FRB28									0.00	10,000,000	10,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	103.16407			0.00	2,000,000,000	1,000,000,00
Total FRB29 SPOT									0.00	2,000,000,000	1,000,000,00
Total For FRB29									0.00	2,000,000,000	1,000,000,00
FRB30 On 19/04/2026 Spot Bond			8.82000	101.10620	8.82000	101.08223			0.00	0	
Total FRB30 SPOT									0.00	0	
Total For FRB30									0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.34830			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.09900	322.69490	2.09900	322.61758		125,940,000,000.00		60,000,000	30,000,00
Total FRBI23 SPOT								125,940,000,000.00		60,000,000	30,000,00
Total For FRBI23								125,940,000,000.00		60,000,000	30,000,00
FRBI25 On 31/01/2025 Spot Bond			2.58500	2.58500	2.58500	157.38125		25,850,000,000.00		10,000,000	60,000,00

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 FRBI25 SPOT										25,850,000,000.00	10,000,000	60,000,000
Total For FRBI25										25,850,000,000.00	10,000,000	60,000,000
FRBI28 On 31/03/2028 Spot Bond			3.55000	210.66241	3.55000	210.60363				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.07000	4.07000	4.07000	111.71794				0.00	0	30,000,000
Total FRBI29 SPOT										0.00	0	30,000,000
Total For FRBI29										0.00	0	30,000,000
FRBI33 On 07/12/2033 Spot Bond			4.65500	4.65500	4.65500	229.64049				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.97000	100.37482	4.97000	100.34299				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.97000	100.32590	4.97000	100.29401				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			7.62133	7.62133	7.62133	82.44995				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			7.68030	7.68030	7.68030	81.61677				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.88000	3.88000	3.88000	151.86280				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	94.58897				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC255 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25(On 17/07/2027 Spot Bond					0.00000	102.45144				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26(On 06/08/2023 Spot Bond					0.00000	101.90066				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27(On 30/01/2023 Spot Bond					0.00000	100.75561				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27(On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.19668				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27(On 21/11/2022 Spot Bond					0.00000	100.38291				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	99.91041				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28(On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	115.55381				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	100.73786				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	99.94287				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28(On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	113.52585				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28(On 20/12/2022 Spot Bond					0.00000	99.92157				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29(On 20/06/2022 Spot Bond					0.00000	100.16246				0.00	0	
Total FRC290 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 FRC290										0.00	0	
FRC290 On 14/05/2024 Spot Bond					0.00000	100.51470				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.52311				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	100.00593				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	102.08572				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 11/11/2024 Spot Bond					0.00000	102.51088				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.33750				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.55877				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	100.25923				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	101.57209				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	99.92315				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	99.91191				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	99.90364				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 13/10/2026 Spot Bond					0.00000	100.04254				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	100.03370				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	100.76519				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	99.91299				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	99.90341				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC319 On 20/12/2024 Spot Bond					0.00000	100.02222				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	99.91079				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	101.09009				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 20/12/2022 Spot Bond					0.00000	100.41793				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	101.08460				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.26879				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC329 On 06/11/2023 Spot Bond					0.00000	100.59061				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.86288				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	100.71091				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	102.58789				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	100.55084				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	100.78134				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	99.88637				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	99.91967				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC344 On 15/10/2022 Spot Bond					0.00000	100.92723				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC346 On 20/12/2025 Spot Bond					0.00000	99.89624				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC347 On 27/03/2024 Spot Bond					0.00000	102.45818				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.00270				0.00	0	
Total FRC348 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 FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.88135				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2022 Spot Bond					0.00000	100.78324				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.30542				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.14692				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.89482				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										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					0.00000	100.97221				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.89808				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.90618				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 14/11/2022 Spot Bond					0.00000	100.75916				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC359 On 31/01/2024 Spot Bond					0.00000	100.94792				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.78239				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2022 Spot Bond					0.00000	101.17827				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	100.62541				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	100.56716				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	100.79052				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	99.86217				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.32650				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	99.76664				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	99.76596				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.89998				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.89582				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	99.75968				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC375 On 25/04/2023 Spot Bond					0.00000	101.20949				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	99.87436				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	99.87505				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	99.92005				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	101.67387				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	99.90949				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC382 On 24/03/2022 Spot Bond					0.00000	101.25137				0.00	0	
Total FRC382 SPOT										0.00	0	
Total For FRC382										0.00	0	
FRC383 On 28/04/2022 Spot Bond					0.00000	100.72603				0.00	0	
Total FRC383 SPOT										0.00	0	
Total For FRC383										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.44874				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC385 On 15/02/2025 Spot Bond					0.00000	100.44874				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.43558				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC387 On 16/02/2025 Spot Bond					0.00000	100.43558				0.00	0	
Total FRC387 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 FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.15737				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	100.15221				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	100.28480				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 28/10/2022 Spot Bond					0.00000	100.21920				0.00	0	35,000,000,00
Total FRC391 SPOT										0.00	0	35,000,000,00
Total For FRC391										0.00	0	35,000,000,00
FRC391 On 25/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,781,600,00
Total FRC392 SPOT										0.00	0	4,781,600,00
Total For FRC392										0.00	0	4,781,600,00
FRC392 On 11/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	15,710,700,00
Total FRC393 SPOT										0.00	0	15,710,700,00
Total For FRC393										0.00	0	15,710,700,00
FRC393 On 31/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.38000	106.77518	4.38000	106.74314				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.60000	118.12016	4.60000	118.08379				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.87052				0.00	800,000,000	400,000,00
Total FRJ022 SPOT										0.00	800,000,000	400,000,00
Total For FRJ022										0.00	800,000,000	400,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.44589				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.90619				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.64459				0.00	0	1,000,000.00
Total FRJ25 SPOT										0.00	0	1,000,000.00
Total For FRJ25										0.00	0	1,000,000.00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.48141				0.00	0	2,000,000.00
Total FRJ26 SPOT										0.00	0	2,000,000.00
Total For FRJ26										0.00	0	2,000,000.00
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.41568				0.00	0	1,000,000.00
Total FRJ27 SPOT										0.00	0	1,000,000.00
Total For FRJ27										0.00	0	1,000,000.00
FRJ28 On 22/06/2028 Spot Bond					0.00000	99.92706				0.00	500,000,000	500,000.00
Total FRJ28 SPOT										0.00	500,000,000	500,000.00
Total For FRJ28										0.00	500,000,000	500,000.00
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.30575				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	99.92579				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.15800	4.15800	4.15800	108.47712				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.57000	4.57000	4.57000	118.53090				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.29798				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.69522				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			4.71000	116.49764	4.71000	116.46142				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS10 _{On} 07/12/2033 Spot Bond			4.66000	229.60486	4.66000	229.53394				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 _{On} 31/01/2038 Spot Bond			4.85000	114.47069	4.85000	114.43468				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 _{On} 07/12/2033 Spot Bond			4.69000	4.69000	4.69000	228.89575				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 _{On} 31/01/2025 Spot Bond			3.43000	153.79625	3.43000	153.75377				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 _{On} 31/01/2038 Spot Bond			3.70500	132.36273	3.70500	132.32519				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 _{On} 31/01/2038 Spot Bond			4.65000	117.37934	4.65000	117.34304				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 _{On} 07/12/2033 Spot Bond			4.81000	226.43511	4.81000	226.36426				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 _{On} 07/12/2033 Spot Bond			4.86000	225.39020	4.86000	225.31939				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 _{On} 31/01/2025 Spot Bond			2.96000	124.93983	2.96000	155.75895				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 _{On} 07/12/2033 Spot Bond			4.89000	224.76603	4.89000	224.69526				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 _{On} 31/01/2038 Spot Bond			4.85000	114.47069	4.85000	114.43468				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 _{On} 31/03/2028 Spot Bond			4.16000	203.79801	4.16000	203.73780				0.00	0	
Total FRS126 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			5.60000	104.30137	5.60000	104.26646				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			4.05000	205.01659	4.05000	204.95662				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			4.11000	204.35088	4.11000	204.29077				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.40000	214.46718	5.40000	214.39670				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			5.55000	104.94475	5.55000	104.90976				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			4.85000	4.85000	4.85000	114.43468				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			4.83000	114.75765	4.83000	114.72163				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			3.92000	206.46757	3.92000	206.40791				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.17000	219.03975	5.17000	218.96913				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			4.05000	205.01659	4.05000	204.95662				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.05000	205.01659	4.05000	204.95662				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.45100	211.80138	3.45100	211.74285				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.73000	152.53338	3.73000	152.49002				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.40000	201.16818	4.40000	201.10744				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.44000	200.73368	4.44000	200.67287				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.70000	152.65910	3.70000	152.61584				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			3.91500	206.52361	3.91500	206.46396				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.45000	4.45000	4.45000	200.56438				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 01/08/2022 Spot Bond					0.00000	6.00353				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.86774				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	100.95623				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	99.98411				0.00	92,000,000	23,000,000
Total FRS180 SPOT										0.00	92,000,000	23,000,000
Total For FRS180										0.00	92,000,000	23,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS182 On 27/09/2025 Spot Bond					0.00000	101.35588				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	184.60637				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	130.81858				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	171.13795				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	73.10007				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.55799				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.63548				0.00	92,000,000	23,000,000
Total FRS199 SPOT										0.00	92,000,000	23,000,000
Total For FRS199										0.00	92,000,000	23,000,000
FRS200 On 12/08/2025 Spot Bond					0.00000	100.51680				0.00	92,000,000	23,000,000
Total FRS200 SPOT										0.00	92,000,000	23,000,000
Total For FRS200										0.00	92,000,000	23,000,000
FRS201 On 06/08/2025 Spot Bond					0.00000	100.28187				0.00	240,000,000	60,000,000
Total FRS201 SPOT										0.00	240,000,000	60,000,000
Total For FRS201										0.00	240,000,000	60,000,000
FRS206 On 14/10/2025 Spot Bond					0.00000	100.96828				0.00	88,000,000	22,000,000
Total FRS206 SPOT										0.00	88,000,000	22,000,000
Total For FRS206										0.00	88,000,000	22,000,000
FRS209 On 18/11/2024 Spot Bond					0.00000	100.42329				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	99.93055				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 06/07/2022 Spot Bond					0.00000	102.01695				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	99.91967				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.23251				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.53626				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	105.47452				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	111.68542				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	104.28789				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 04/12/2022 Spot Bond					0.00000	100.51614				0.00	0	
Total FRS241 SPOT										0.00	0	
Total For FRS241										0.00	0	
FRS241 On 12/12/2025 Spot Bond					0.00000	70.33514				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.20984				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24 On 29/12/2025 Spot Bond					0.00000	108.41706				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	101.43136				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	98.86531				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.22142				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	103.62280				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS25 On 24/03/2022 Spot Bond					0.00000	102.72687				0.00	0	
Total FRS259 SPOT										0.00	0	
Total For FRS259										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.90883				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.34778				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 13/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS263 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 FRS263										0.00	0	
FRS263 On 19/05/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS264 SPOT										0.00	0	
Total For FRS264										0.00	0	
FRS264 On 31/03/2032 Spot Bond					0.00000	101.40198				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	104.77886				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.41243				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 26/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS269 SPOT										0.00	0	
Total For FRS269										0.00	0	
FRS269 On 05/07/2022 Spot Bond					0.00000	100.87246				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS270 On 14/07/2022 Spot Bond					0.00000	102.13030				0.00	0	
Total FRS271 SPOT										0.00	0	
Total For FRS271										0.00	0	
FRS271 On 21/07/2022 Spot Bond					0.00000	96.40140				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS272 On 31/03/2032 Spot Bond					0.00000	101.40406				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 18/08/2022 Spot Bond					0.00000	100.39236				0.00	0	
Total FRS274 SPOT										0.00	0	
Total For FRS274										0.00	0	
FRS274 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	101.76526				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	99.88831				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	104.39053				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.48923				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			9.83500	9.83500	9.83500	98.52414				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.83500	9.83500	9.83500	98.52414				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.77339				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	100.71678				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.23400	11.23400	11.23400	91.76930				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	94.28324				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 20/01/2023 Spot Bond					0.00000	84.76321				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS293 On 26/01/2023 Spot Bond					0.00000	89.25245				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS294 On 28/04/2022 Spot Bond					0.00000	100.70593				0.00	0	
Total FRS294 SPOT										0.00	0	
Total For FRS294										0.00	0	
FRS295 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS296 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.81000	1.81000	1.81000	324.14411				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.54000	325.65205	1.54000	325.57897				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			1.55000	1.55000	1.55000	325.52567				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.65776				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.55000	110.21889	4.55000	110.18511				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.18000	74.36133	4.18000	117.46151				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.85000	2.85000	2.85000	156.23274				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.13000	3.13000	3.13000	155.03007				0.00	0	
Total FRS87 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 FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.61000	2.61000	2.61000	319.94183			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.06000	6.06000	6.06000	101.89681			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			7.88500	109.78566	7.88500	109.76234			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.02000	106.36166	8.02000	106.33856		80,200,000,000.00		10,000,000	10,000,00
Total FRX25 SPOT								80,200,000,000.00		10,000,000	10,000,00
Total For FRX25								80,200,000,000.00		10,000,000	10,000,00
FRX26 On 01/10/2026 Spot Bond			8.55000	107.88996	8.55000	107.86515		91,199,430,000.00		10,666,600	4,698,60
Total FRX26 SPOT								91,199,430,000.00		10,666,600	4,698,60
Total For FRX26								91,199,430,000.00		10,666,600	4,698,60
FRX27 On 07/03/2027 Spot Bond			8.19000	108.33229	8.19000	108.30866		245,700,000,000.00		30,000,000	30,000,00
Total FRX27 SPOT								245,700,000,000.00		30,000,000	30,000,00
Total For FRX27								245,700,000,000.00		30,000,000	30,000,00
FRX28 On 26/07/2028 Spot Bond			8.83000	107.57967	8.83000	107.55399		0.00		0	
Total FRX28 SPOT								0.00		0	
Total For FRX28								0.00		0	
FRX30 On 31/01/2030 Spot Bond			9.48500	102.66455	9.48500	102.63826		2,181,550,000,000.00		230,000,000	380,000,00
Total FRX30 SPOT								2,181,550,000,000.00		230,000,000	380,000,00
Total For FRX30								2,181,550,000,000.00		230,000,000	380,000,00
FRX31 On 21/02/2031 Spot Bond			9.45500	100.91047	9.45500	100.88472		1,229,150,000,000.00		130,000,000	130,000,00
Total FRX31 SPOT								1,229,150,000,000.00		130,000,000	130,000,00
Total For FRX31								1,229,150,000,000.00		130,000,000	130,000,00
FRX32 On 31/03/2032 Spot Bond			9.79000	109.47514	9.79000	109.44640		195,800,000,000.00		20,000,000	20,000,00
Total FRX32 SPOT								195,800,000,000.00		20,000,000	20,000,00
Total For FRX32								195,800,000,000.00		20,000,000	20,000,00
FRX45 On 14/04/2045 Spot Bond			11.20000	77.13274	11.20000	77.10965		0.00		0	
Total FRX45 SPOT								0.00		0	
Total For FRX45								0.00		0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.28469		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.67743				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.36049				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.34417				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.35524				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.35850				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A1 On 20/10/2022 Spot Bond					0.00000	100.65956				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A2 On 20/10/2024 Spot Bond					0.00000	100.69463				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.74049				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.76339				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.65312				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.15914				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.49140			0.00	0	
Total GH5A11 SPOT									0.00	0	
Total For GH5A11									0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.35374			0.00	0	
Total GH5A21 SPOT									0.00	0	
Total For GH5A21									0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.30842			0.00	0	
Total GH5A31 SPOT									0.00	0	
Total For GH5A31									0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.63866			0.00	0	
Total GH5B1 SPOT									0.00	0	
Total For GH5B1									0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.29663			0.00	0	
Total GH5C1 SPOT									0.00	0	
Total For GH5C1									0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.67000	116.80072	3.67000	116.76776			73,400,000,000.00	20,000,000	10,000,000
Total GRL35 SPOT									73,400,000,000.00	20,000,000	10,000,000
Total For GRL35									73,400,000,000.00	20,000,000	10,000,000
GRT07 On 21/02/2024 Spot Bond					0.00000	101.05624			0.00	0	
Total GRT07 SPOT									0.00	0	
Total For GRT07									0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.67900	109.35843	6.67900	109.33869			0.00	0	
Total GRT17 SPOT									0.00	0	
Total For GRT17									0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.70717			0.00	0	
Total GRT20 SPOT									0.00	0	
Total For GRT20									0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.33000	109.02641	7.33000	109.00485			0.00	0	
Total GRT21 SPOT									0.00	0	
Total For GRT21									0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.85719			0.00	0	
Total GRT22 SPOT									0.00	0	
Total For GRT22									0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.65151			0.00	0	
Total GRT23 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 GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	100.11238				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.57885				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	100.13483				0.00	20,000,000	10,000,000
Total GRT26G SPOT										0.00	20,000,000	10,000,000
Total For GRT26G										0.00	20,000,000	10,000,000
GRT27 On 28/09/2023 Spot Bond					0.00000	100.82936				0.00	160,000,000	80,000,000
Total GRT27 SPOT										0.00	160,000,000	80,000,000
Total For GRT27										0.00	160,000,000	80,000,000
GRT29 On 10/12/2023 Spot Bond					0.00000	99.86015				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	98.79936				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.25555				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.58183				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.58556				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.67893				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	99.90074				0.00	45,000,000	22,500,000
Total GRT36 SPOT										0.00	45,000,000	22,500,000
Total For GRT36										0.00	45,000,000	22,500,000
GRT38 On 31/03/2026 Spot Bond					0.00000	101.13208				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.68995				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.84229				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	99.97513				0.00	3,500,000,000	3,500,000,000
Total GRT41 SPOT										0.00	3,500,000,000	3,500,000,000
Total For GRT41										0.00	3,500,000,000	3,500,000,000
GRT42 On 20/11/2026 Spot Bond					0.00000	100.37607				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.67498				0.00	0	140,000,000
Total GRT45 SPOT										0.00	0	140,000,000
Total For GRT45										0.00	0	140,000,000
GRT47 On 22/04/2024 Spot Bond					0.00000	101.13577				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.15561				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.64276				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	101.29439				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.04117				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	100.44947				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
H12T3 On 19/03/2025 Spot Bond					0.00000	99.92530			0.00	0	
Total H12T3 SPOT									0.00	0	
Total For H12T3									0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	101.01045			0.00	0	
Total H12T4 SPOT									0.00	0	
Total For H12T4									0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.23321			0.00	0	
Total HC5T5 SPOT									0.00	0	
Total For HC5T5									0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.72295			0.00	0	
Total HILB08 SPOT									0.00	0	
Total For HILB08									0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.95449			0.00	20,000,000	10,000,000
Total HILB09 SPOT									0.00	20,000,000	10,000,000
Total For HILB09									0.00	20,000,000	10,000,000
HILB10 On 17/03/2022 Spot Bond					0.00000	100.00000			0.00	0	
Total HILB10 SPOT									0.00	0	
Total For HILB10									0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.21478			0.00	0	
Total HILB11 SPOT									0.00	0	
Total For HILB11									0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.12229			0.00	0	
Total HILB12 SPOT									0.00	0	
Total For HILB12									0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	101.20902			0.00	0	
Total HPF11 SPOT									0.00	0	
Total For HPF11									0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	101.13615			0.00	0	
Total HPF12 SPOT									0.00	0	
Total For HPF12									0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	101.11542			0.00	0	
Total HPF13 SPOT									0.00	0	
Total For HPF13									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.14000	322.47943	2.14000	322.40179			4,708,000,000,000.00	2,200,000,000	1,100,000,000
Total HWAY23 SPOT									4,708,000,000,000.00	2,200,000,000	1,100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For HWAY23									4,708,000,000,000.00	2,200,000,000	1,100,000,000
HWAY2 On 07/12/2024 Spot Bond			2.50000	2.50000	2.50000	329.00224			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.60500	99.18549	10.60500	99.15718		318,150,000,000.00		30,000,000	20,000,000
Total HWAY30 SPOT								318,150,000,000.00		30,000,000	20,000,000
Total For HWAY30								318,150,000,000.00		30,000,000	20,000,000
HWAY3 On 28/02/2033 Spot Bond			4.63000	79.84395	4.63000	106.92113		0.00		0	10,000,000,000
Total HWAY33 SPOT								0.00		0	10,000,000,000
Total For HWAY33								0.00		0	10,000,000,000
HWAY3 On 31/07/2034 Spot Bond			10.98000	89.59434	10.98000	89.56789		76,547,840,796,000.00		6,971,570,200	3,679,501,700
Total HWAY34 SPOT								76,547,840,796,000.00		6,971,570,200	3,679,501,700
Total For HWAY34								76,547,840,796,000.00		6,971,570,200	3,679,501,700
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.25800	100.00000	10.23505		0.00		0	
Total HWAY34/R208 SPOT								0.00		0	
Total For HWAY34/R208								0.00		0	
HWAY3 On 31/07/2035 Spot Bond			11.53000	85.79276	11.53000	85.76619		117,375,400,000,000.00		10,180,000,000	5,090,000,000
Total HWAY35 SPOT								117,375,400,000,000.00		10,180,000,000	5,090,000,000
Total For HWAY35								117,375,400,000,000.00		10,180,000,000	5,090,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.25579	100.00000	10.23284		0.00		0	
Total HWAY35/R209 SPOT								0.00		0	
Total For HWAY35/R209								0.00		0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.99442		0.00		0	15,000,000,000
Total HWF11 SPOT								0.00		0	15,000,000,000
Total For HWF11								0.00		0	15,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	100.83045		0.00		0	
Total HWF12 SPOT								0.00		0	
Total For HWF12								0.00		0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.25790		0.00		0	
Total HWF13 SPOT								0.00		0	
Total For HWF13								0.00		0	
I2025 On 31/01/2025 Spot Bond			2.28000	158.75450	2.28000	158.71564		058,920,023,960,000.00		464,438,607,000	429,363,825,400
Total I2025 SPOT								058,920,023,960,000.00		464,438,607,000	429,363,825,400
Total For I2025								058,920,023,960,000.00		464,438,607,000	429,363,825,400
I2029 On 31/03/2029 Spot Bond			3.18500	118.27717	3.20000	118.13118		488,934,082,454,000.00		467,483,228,400	317,337,409,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2029 SPOT										18,934,082,454,000.00	467,483,228,400	317,337,409,30
Total For I2029										18,934,082,454,000.00	467,483,228,400	317,337,409,30
I2033 On 28/02/2033 Spot Bond			3.88000	112.02144	3.88000	111.98932				828,583,946,136,000.00	471,284,522,200	350,309,934,30
Total I2033 SPOT										18,583,946,136,000.00	471,284,522,200	350,309,934,30
Total For I2033										18,583,946,136,000.00	471,284,522,200	350,309,934,30
I2038 On 31/01/2038 Spot Bond			3.95000	128.27202	3.95000	128.23479				071,411,899,260,000.00	271,243,518,800	335,653,108,70
Total I2038 SPOT										71,411,899,260,000.00	271,243,518,800	335,653,108,70
Total For I2038										71,411,899,260,000.00	271,243,518,800	335,653,108,70
I2046 On 31/03/2046 Spot Bond			3.98000	117.91608	3.97000	118.07846				121,388,035,444,000.00	281,755,787,800	378,328,969,90
Total I2046 SPOT										11,388,035,444,000.00	281,755,787,800	378,328,969,90
Total For I2046										11,388,035,444,000.00	281,755,787,800	378,328,969,90
I2050 On 31/12/2050 Spot Bond			3.99000	119.83602	3.97000	120.25012				476,554,391,228,000.00	370,063,757,200	369,544,794,60
Total I2050 SPOT										16,554,391,228,000.00	370,063,757,200	369,544,794,60
Total For I2050										16,554,391,228,000.00	370,063,757,200	369,544,794,60
IBG01 On 07/02/2025 Spot Bond					0.00000	100.54776				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.56834				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL101 On 24/05/2022 Spot Bond			6.51500	6.51500	6.51500	103.28389				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.49756				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.27000	321.79747	2.27000	321.71887				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.91692				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL124 On 14/02/2024 Spot Bond					0.00000	100.64225				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	100.92637				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.27101				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.76388				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.49576				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.13707				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.93192				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.36666				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.83533				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.56963				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.51381				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.34711				0.00	0	
Total IBL141 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 IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	99.92186				0.00	240,000,000	60,000,000
Total IBL145 SPOT										0.00	240,000,000	60,000,000
Total For IBL145										0.00	240,000,000	60,000,000
IBL147 On 03/07/2025 Spot Bond					0.00000	101.16982				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.27434				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.28515				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	100.29636				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.33949				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.69582				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	100.58770				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.46198				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	100.66202				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.85153				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.88172				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.38775				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.48926				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.76678				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.79393				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.29188				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.30142				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.10120				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.10451				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.93555				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.87289				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	
IBL196 On 08/11/2022 Spot Bond					0.00000	100.69008				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL197 On 08/11/2023 Spot Bond					0.00000	100.58989				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.55288				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.21296				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.22006				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	99.91480				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.14208				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.13569				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.11435				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.12931				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	100.63099				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.70755				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.40604				0.00	0	
Total IBL210 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 IBL210										0.00	0	
IBL211 On 21/08/2022 Spot Bond					0.00000	100.31649				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.30267				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.30267				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.30267				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.12495				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.22000	106.16087	7.22000	106.14007				0.00	0	20,000,00
Total IBL60 SPOT										0.00	0	20,000,00
Total For IBL60										0.00	0	20,000,00
IBL78 On 25/11/2022 Spot Bond			5.59000	106.07530	5.59000	106.05914				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.24660				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.34500	103.45907	9.34500	103.43298				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.57500	107.62485	10.57500	107.73764				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.94000	106.20078	9.94000	106.17248				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG15 On 26/04/2023 Spot Bond					0.00000	100.15487				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.67183				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.27595				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.58656				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.91819				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.98585				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.80752				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.84516				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.02985				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.67000	102.44399	8.67000	102.42011				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.56921				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.24577				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV06 On 22/01/2026 Spot Bond					0.00000	104.44112				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	97.69147				0.00	4,000,000,000	1,000,000,000
Total INLV07 SPOT										0.00	4,000,000,000	1,000,000,000
Total For INLV07										0.00	4,000,000,000	1,000,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	102.07043				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.05094				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.21554				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	99.91827				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	99.92239				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.08684				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.60438				0.00	68,000,000	17,000,000
Total IPF24 SPOT										0.00	68,000,000	17,000,000
Total For IPF24										0.00	68,000,000	17,000,000
IPF25 On 15/10/2023 Spot Bond					0.00000	100.87422				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.57064				0.00	0	
Total IPF26 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 IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.58017				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.14759				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.88370				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.13657				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.01434				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC37 On 10/05/2022 Spot Bond					0.00000	100.44905				0.00	0	
Total IPFC37 SPOT										0.00	0	
Total For IPFC37										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.40778				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.81000	196.76551	4.81000	196.70396				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	101.81691				0.00	0	
Total IV035 SPOT										0.00	0	
Total For IV035										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	100.57587				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.58950				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.71000	197.82900	4.71000	197.76762				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	100.54987				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 27/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.25673				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.53736				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.67261				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.25327				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.20826				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.12844				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC176 On 05/06/2023 Spot Bond					0.00000	100.15664				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	101.17784				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.09405				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.50510				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC183 On 22/03/2022 Spot Bond					0.00000	99.90630				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/03/2022 Spot Bond					0.00000	101.50825				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	101.75192	7.40000	101.73160				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	100.63240				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.76587				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	100.91639	7.23000	100.89692				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.60455				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2022 Spot Bond			7.45000	100.32575	7.45000	100.30595				0.00	0	
Total IVC200 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 IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.13694				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	101.88321	3.91012	101.87249				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.90410				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	100.40066				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC205 On 29/07/2022 Spot Bond					0.00000	100.62466				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			7.11000	7.11000	7.11000	101.12748				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.15176				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC209 On 20/12/2022 Spot Bond					0.00000	99.92858				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC211 On 21/02/2023 Spot Bond			6.45000	6.45000	6.45000	100.75693				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.15000	7.15000	7.15000	99.35018				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.32540				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVZ080 On 17/03/2022 Spot Bond			4.60000	4.60000	4.60000	99.96221				0.00	0	
Total IVZ080 SPOT										0.00	0	
Total For IVZ080										0.00	0	
IVZ081 On 07/04/2022 Spot Bond			4.60000	4.60000	4.60000	99.69845				0.00	0	
Total IVZ081 SPOT										0.00	0	
Total For IVZ081										0.00	0	
IVZ084 On 28/04/2022 Spot Bond			4.65000	4.65000	4.65000	99.42998				0.00	0	
Total IVZ084 SPOT										0.00	0	
Total For IVZ084										0.00	0	
IVZ085 On 05/05/2022 Spot Bond			4.65000	4.65000	4.65000	99.34189				0.00	0	
Total IVZ085 SPOT										0.00	0	
Total For IVZ085										0.00	0	
IVZ087 On 26/05/2022 Spot Bond			4.70000	4.70000	4.70000	99.06875				0.00	0	
Total IVZ087 SPOT										0.00	0	
Total For IVZ087										0.00	0	
IVZ088 On 31/03/2022 Spot Bond			4.60000	4.60000	4.60000	99.79876				0.00	0	
Total IVZ088 SPOT										0.00	0	
Total For IVZ088										0.00	0	
IVZ089 On 02/06/2022 Spot Bond			4.70000	4.70000	4.70000	98.98037				0.00	0	
Total IVZ089 SPOT										0.00	0	
Total For IVZ089										0.00	0	
IVZ090 On 09/06/2022 Spot Bond			4.70000	4.70000	4.70000	98.89214				0.00	0	
Total IVZ090 SPOT										0.00	0	
Total For IVZ090										0.00	0	
IVZ091 On 14/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ091 SPOT										0.00	0	
Total For IVZ091										0.00	0	
JIBAR On 15/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	99.90311				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP012 On 01/12/2022 Spot Bond					0.00000	100.67887				0.00	80,000,000	20,000,00
Total KAP012 SPOT										0.00	80,000,000	20,000,00
Total For KAP012										0.00	80,000,000	20,000,00
KAP013 On 24/05/2022 Spot Bond					0.00000	100.37182				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.83284				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.43056				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.80442				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.91055				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.17121				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.77421				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.03092				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.03101				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.40421				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.20065				0.00	0	
Total KAP023 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 KAP023										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.44193				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.42000	122.60820	9.42000	122.57702				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL06 On 04/10/2022 Spot Bond			7.01000	106.29839	7.01000	106.27826				0.00	0	
Total LGL06 SPOT										0.00	0	
Total For LGL06										0.00	0	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.98004				0.00	0	300,000,00
Total LGL07 SPOT										0.00	0	300,000,00
Total For LGL07										0.00	0	300,000,00
LGL08 On 28/02/2023 Spot Bond					0.00000	100.79486				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.42005				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.84873				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	101.06668				0.00	40,000,000	20,000,00
Total LGL11 SPOT										0.00	40,000,000	20,000,00
Total For LGL11										0.00	40,000,000	20,000,00
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.16617				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.37802				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.38778				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	100.21942				0.00	400,000,000	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF063 SPOT										0.00	400,000,000	200,000,000
Total For MBF063										0.00	400,000,000	200,000,000
MBF063 On 30/09/2022 Spot Bond					0.00000	101.27002				0.00	0	2,870,000,000
Total MBF065 SPOT										0.00	0	2,870,000,000
Total For MBF065										0.00	0	2,870,000,000
MBF065 On 17/11/2023 Spot Bond					0.00000	100.41732				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF068 On 28/05/2022 Spot Bond					0.00000	100.24367				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	
MBF069 On 28/05/2024 Spot Bond					0.00000	100.52409				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF070 On 17/09/2024 Spot Bond					0.00000	99.99991				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.95094				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP038 On 23/02/2023 Spot Bond					0.00000	100.32561				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP040 On 27/07/2023 Spot Bond					0.00000	100.65170				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP043 On 27/09/2023 Spot Bond					0.00000	100.19504				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP045 On 26/02/2024 Spot Bond					0.00000	100.24633				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP047 On 27/03/2022 Spot Bond					0.00000	99.84999				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04' On 27/03/2024 Spot Bond					0.00000	100.31894				0.00	9,000,000,000	9,000,000,000
Total MBP049 SPOT										0.00	9,000,000,000	9,000,000,000
Total For MBP049										0.00	9,000,000,000	9,000,000,000
MBP05' On 23/08/2022 Spot Bond					0.00000	100.59926				0.00	560,000,000	1,420,000,000
Total MBP050 SPOT										0.00	560,000,000	1,420,000,000
Total For MBP050										0.00	560,000,000	1,420,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	100.43915				0.00	0	0
Total MBP051 SPOT										0.00	0	0
Total For MBP051										0.00	0	0
MBP05' On 26/03/2024 Spot Bond					0.00000	99.85212				0.00	0	0
Total MBP052 SPOT										0.00	0	0
Total For MBP052										0.00	0	0
MMIG0' On 12/08/2025 Spot Bond			8.67000	8.67000	8.67000	108.63317				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0' On 12/08/2022 Spot Bond			6.52900	102.72876	6.52900	102.71086		13,972,060,000,000.00		2,140,000,000	1,070,000,000	
Total MMIG05 SPOT								13,972,060,000,000.00		2,140,000,000	1,070,000,000	
Total For MMIG05								13,972,060,000,000.00		2,140,000,000	1,070,000,000	
MMIG0' On 19/10/2028 Spot Bond					0.00000	102.39652				0.00	0	0
Total MMIG06 SPOT										0.00	0	0
Total For MMIG06										0.00	0	0
MMIG0' On 18/09/2024 Spot Bond					0.00000	100.96480				0.00	0	0
Total MMIG07 SPOT										0.00	0	0
Total For MMIG07										0.00	0	0
MML01 On 10/12/2026 Spot Bond					0.00000	100.95328				0.00	0	0
Total MML01 SPOT										0.00	0	0
Total For MML01										0.00	0	0
MML02 On 10/12/2026 Spot Bond			9.32000	102.36215	9.32000	102.33654				0.00	0	0
Total MML02 SPOT										0.00	0	0
Total For MML02										0.00	0	0
MML03 On 15/03/2028 Spot Bond					0.00000	101.43437				0.00	0	0
Total MML03 SPOT										0.00	0	0
Total For MML03										0.00	0	0
MML04 On 15/03/2028 Spot Bond			9.57000	93.90800	9.57000	92.48831				0.00	0	0
Total MML04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.50871				0.00	0	1,000,000,00
Total MTN07 SPOT										0.00	0	1,000,000,00
Total For MTN07										0.00	0	1,000,000,00
MTN09 On 11/10/2022 Spot Bond					0.00000	101.54239				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.69619				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.85459				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.11577				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.55357				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.55638				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.21288				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.77430				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.70916				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.15175				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.99611				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	103.02423				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.79849				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.26500	97.90495	9.26500	97.88045				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	100.85960				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.57459				0.00	500,000,000	500,000,000
Total MTN25 SPOT										0.00	500,000,000	500,000,000
Total For MTN25										0.00	500,000,000	500,000,000
MTN26 On 29/06/2026 Spot Bond					0.00000	102.48576				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.28158				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.02885				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.43672				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	100.96460				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	101.03971				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/11/2022 Spot Bond					0.00000	100.37609				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.40102				0.00	1,400,000,000	700,000,000
Total MWAR05 SPOT										0.00	1,400,000,000	700,000,000
Total For MWAR05										0.00	1,400,000,000	700,000,000
MWAR(On 22/02/2024 Spot Bond					0.00000	100.40094				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.39469				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N6D26 On 20/03/2026 Spot Bond					0.00000	100.40415				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 20/03/2026 Spot Bond					0.00000	99.91850				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 20/03/2026 Spot Bond					0.00000	99.89569				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 20/03/2026 Spot Bond					0.00000	102.73296				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	99.92883				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	99.90903				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	99.89225				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	99.87687				0.00	0	
Total N7E25 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 N7E25									0.00	0	
NAM01 On 19/11/2022 Spot Bond			7.00000	103.51171	7.00000	103.49204			0.00	0	
Total NAM01 SPOT									0.00	0	
Total For NAM01									0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.10000	105.04961	7.10000	105.02937			0.00	0	
Total NAM03 SPOT									0.00	0	
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.20000	102.35483	10.20000	102.32671			0.00	0	
Total NAM04 SPOT									0.00	0	
Total For NAM04									0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.70142			0.00	0	
Total NBG01G SPOT									0.00	0	
Total For NBG01G									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.97171			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.67115			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.72878			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.68737			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.66372			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.02860			0.00	0	
Total NBG07G SPOT									0.00	0	
Total For NBG07G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			6.66500	105.63231	6.66500	105.61318			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			7.47100	105.93289	7.47100	105.91143		7,889,376,000,000.00	1,056,000,000	528,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total NBK16A SPOT									7,889,376,000,000.00	1,056,000,000	528,000,000
Total For NBK16A									7,889,376,000,000.00	1,056,000,000	528,000,000
NBK17 On 22/04/2026 Spot Bond			8.66500	108.35462	8.66500	108.32938			346,600,000,000.00	40,000,000	50,000,000
Total NBK17A SPOT									346,600,000,000.00	40,000,000	50,000,000
Total For NBK17A									346,600,000,000.00	40,000,000	50,000,000
NBK19 On 01/06/2022 Spot Bond			6.49500	103.43951	6.49500	103.42135			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			7.40000	113.55612	7.40000	113.53346			296,000,000,000.00	40,000,000	40,000,000
Total NBK20A SPOT									296,000,000,000.00	40,000,000	40,000,000
Total For NBK20A									296,000,000,000.00	40,000,000	40,000,000
NBK21 On 21/07/2027 Spot Bond			9.30500	107.10115	9.30500	107.07425			744,400,000,000.00	80,000,000	40,000,000
Total NBK21A SPOT									744,400,000,000.00	80,000,000	40,000,000
Total For NBK21A									744,400,000,000.00	80,000,000	40,000,000
NBK22 On 19/11/2022 Spot Bond			6.00000	105.93270	6.00000	105.91540			0.00	0	
Total NBK22A SPOT									0.00	0	
Total For NBK22A									0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.79800	112.55451	7.79800	112.53073			0.00	0	2,000,000,000
Total NBK23A SPOT									0.00	0	2,000,000,000
Total For NBK23A									0.00	0	2,000,000,000
NBK24 On 19/11/2027 Spot Bond			8.84000	112.75674	8.84000	112.72980			17,680,000,000,000.00	2,000,000,000	1,000,000,000
Total NBK24A SPOT									17,680,000,000,000.00	2,000,000,000	1,000,000,000
Total For NBK24A									17,680,000,000,000.00	2,000,000,000	1,000,000,000
NBK25 On 17/02/2023 Spot Bond			6.12500	6.12500	6.12500	104.82288			0.00	0	
Total NBK25A SPOT									0.00	0	
Total For NBK25A									0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	102.41876			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	49.48017	100.00000	49.36944			0.00	0	50,000,000
Total NBK26A SPOT									0.00	0	50,000,000
Total For NBK26A									0.00	0	50,000,000
NBK26 On 22/04/2026 Spot Bond					0.00000	103.17898			0.00	20,000,000	10,000,000
Total NBK26B SPOT									0.00	20,000,000	10,000,000
Total For NBK26B									0.00	20,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK27 On 10/05/2026 Spot Bond			8.21500	114.05922	8.21500	114.03385				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			6.05300	106.36169	6.05300	106.34417				0.00	0	830,000,00
Total NBK28A SPOT										0.00	0	830,000,00
Total For NBK28A										0.00	0	830,000,00
NBK29 On 31/07/2026 Spot Bond			8.24000	109.47371	8.24000	109.44929				0.00	0	2,500,000,00
Total NBK29A SPOT										0.00	0	2,500,000,00
Total For NBK29A										0.00	0	2,500,000,00
NBK30 On 20/02/2024 Spot Bond			6.69000	105.86322	6.69000	105.84397				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			6.22000	108.25045	6.22000	108.23214				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31 On 17/02/2023 Spot Bond					0.00000	101.35853				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.96443				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.21619				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.99500	10.99500	10.99500	76.11433				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.34676				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	101.68360				0.00	20,000,000	110,000,00
Total NBK43B SPOT										0.00	20,000,000	110,000,00
Total For NBK43B										0.00	20,000,000	110,000,00
NBK45 On 15/02/2023 Spot Bond					0.00000	100.91485				0.00	850,000,000	850,000,00
Total NBK45B SPOT										0.00	850,000,000	850,000,00

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 NBK45B										0.00	850,000,000	850,000,000
NBK46I On 15/08/2025 Spot Bond					0.00000	101.37418				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.69085				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.28344				0.00	300,000,000	250,000,000
Total NBK49B SPOT										0.00	300,000,000	250,000,000
Total For NBK49B										0.00	300,000,000	250,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	101.37654				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.89762				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.86927				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.00210				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.84732				0.00	800,000,000	440,000,000
Total NBKB55 SPOT										0.00	800,000,000	440,000,000
Total For NBKB55										0.00	800,000,000	440,000,000
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.63830				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.77124				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.12907				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.47653				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.65312				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.47628				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.84036				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.37062				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.91985				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.16500	100.82070	10.16500	100.79308				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.92052				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.82000	101.13680	9.82000	101.11002				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.91985				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.91863				0.00	0	
Total NCLN90 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 NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.91728				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.03651				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.03651				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.32248				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	100.39471				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	101.40741				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.71815				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.28445				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.16530				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.90484				0.00	96,000,000	24,000,000
Total NGL08 SPOT										0.00	96,000,000	24,000,000
Total For NGL08										0.00	96,000,000	24,000,000
NGL09 On 19/06/2026 Spot Bond					0.00000	100.98026				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total NGL09 SPOT									0.00	0	
Total For NGL09									0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.33398			0.00	0	
Total NGL10 SPOT									0.00	0	
Total For NGL10									0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	103.00460			0.00	0	2,000,000.00
Total NGLT1A SPOT									0.00	0	2,000,000.00
Total For NGLT1A									0.00	0	2,000,000.00
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.93210			0.00	360,000,000	180,000.00
Total NGLT1B SPOT									0.00	360,000,000	180,000.00
Total For NGLT1B									0.00	360,000,000	180,000.00
NGT10 On 25/03/2024 Spot Bond					0.00000	105.11781			0.00	0	120,000.00
Total NGT103 SPOT									0.00	0	120,000.00
Total For NGT103									0.00	0	120,000.00
NGT10 On 15/01/2025 Spot Bond					0.00000	105.38173			0.00	0	
Total NGT104 SPOT									0.00	0	
Total For NGT104									0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.40417			0.00	0	
Total NGT105 SPOT									0.00	0	
Total For NGT105									0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.50829			0.00	0	
Total NGT106 SPOT									0.00	0	
Total For NGT106									0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	103.78500			0.00	0	
Total NGT107 SPOT									0.00	0	
Total For NGT107									0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.07945			0.00	0	
Total NGT108 SPOT									0.00	0	
Total For NGT108									0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.89246			0.00	0	
Total NGT109 SPOT									0.00	0	
Total For NGT109									0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.76718			0.00	0	
Total NGT110 SPOT									0.00	0	
Total For NGT110									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT1G On 16/06/2026 Spot Bond					0.00000	100.02099				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.40919				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.26607				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.91584				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.03781				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.02684				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	102.33586				0.00	60,000,000	50,000,00
Total NHM016 SPOT										0.00	60,000,000	50,000,00
Total For NHM016										0.00	60,000,000	50,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	103.04393				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	101.01449				0.00	270,000,000	430,000,00
Total NHM019 SPOT										0.00	270,000,000	430,000,00
Total For NHM019										0.00	270,000,000	430,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	104.04222				0.00	0	600,000,00
Total NHM020 SPOT										0.00	0	600,000,00
Total For NHM020										0.00	0	600,000,00
NHM02 On 26/11/2026 Spot Bond					0.00000	100.38889				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NI202 On 07/12/2033 Spot Bond			4.86000	4.86000	4.86000	225.31939				0.00	0	30,000,00
Total NI202 SPOT										0.00	0	30,000,00

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 NI202										0.00	0	30,000,00
NI210 On 31/03/2028 Spot Bond			3.42000	3.42000	3.42000	212.10106				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.03500	3.03500	3.03500	155.43688				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.67000	3.67000	3.67000	114.61641			367,000,000,000.00	100,000,000	50,000,00	
Total NI29 SPOT									367,000,000,000.00	100,000,000	50,000,00	
Total For NI29									367,000,000,000.00	100,000,000	50,000,00	
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			4.70000	4.70000	4.70000	116.60780				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.14000	3.14000	3.14000	154.98733				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	206.26453	3.45000	206.20754				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			2.94000	2.94000	2.94000	155.84495				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.06500	3.06500	3.06500	216.25291				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.21000	214.60379	3.21000	214.54588				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.81500	114.97346	4.81500	114.93740				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.19433				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.17141				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	100.07143				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	137.00703				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.94802				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.08447				0.00	64,000,000	16,000,000
Total NN023 SPOT										0.00	64,000,000	16,000,000
Total For NN023										0.00	64,000,000	16,000,000
NN026 On 21/11/2025 Spot Bond					0.00000	99.54819				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.36204				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.03026				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.24169				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	130.26576				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	97.81500				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN04 On 22/02/2024 Spot Bond					0.00000	100.38225				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.64828				0.00	240,000,000	60,000,000
Total NN040 SPOT										0.00	240,000,000	60,000,000
Total For NN040										0.00	240,000,000	60,000,000
NN043 On 03/03/2023 Spot Bond					0.00000	162.51966				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.59830				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	162.28378				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	155.64018				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.01542				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	134.77651				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.44013				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	89.75125				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.29837				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.01790				0.00	0	
Total NN06 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 NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	100.35060				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	99.12142				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.17342				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	100.39527				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	99.98346				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.12776				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.01530				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	99.98346				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.95560				0.00	0	
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	101.26320				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	101.09938				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	101.10500				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	95.59574				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	115.44000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	110.16000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	117.57000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	115.93000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	114.63683				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	119.29572				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	90.23078				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF02 On 19/04/2022 Spot Bond					0.00000	101.85405				0.00	0	
Total NNF029 SPOT										0.00	0	
Total For NNF029										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	119.29572				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	91.25306				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	90.47638				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04 On 05/05/2022 Spot Bond					0.00000	100.51763				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	99.92437				0.00	0	
Total NNF057 SPOT										0.00	0	
Total For NNF057										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	99.92369				0.00	0	
Total NNF058 SPOT										0.00	0	
Total For NNF058										0.00	0	
NNF05 On 22/03/2022 Spot Bond					0.00000	99.92369				0.00	0	
Total NNF059 SPOT										0.00	0	
Total For NNF059										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	101.24370				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06 On 28/03/2022 Spot Bond					0.00000	101.12978				0.00	0	
Total NNF060 SPOT										0.00	0	
Total For NNF060										0.00	0	
NNF06 On 31/10/2022 Spot Bond					0.00000	102.12879				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07 On 26/05/2022 Spot Bond					0.00000	100.24544				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07 On 29/04/2022 Spot Bond					0.00000	100.66058				0.00	0	
Total NNF077 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 NNF077										0.00	0	
NNF077 On 29/07/2022 Spot Bond					0.00000	100.64292				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF078 On 28/04/2022 Spot Bond					0.00000	100.70461				0.00	0	
Total NNF079 SPOT										0.00	0	
Total For NNF079										0.00	0	
NNF079 On 11/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	128.99898				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A20 On 22/05/2052 Spot Bond					0.00000	85.79254				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A24 On 22/05/2022 Spot Bond					0.00000	100.37239				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A25 On 22/05/2023 Spot Bond					0.00000	100.37310				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A27 On 22/05/2053 Spot Bond					0.00000	100.33975				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	100.28100				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B17 On 22/05/2052 Spot Bond					0.00000	110.28808				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B20 On 22/05/2023 Spot Bond					0.00000	100.39806				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B20 On 22/05/2022 Spot Bond					0.00000	100.38237				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.30886				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.25079				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.31814				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			7.10000	107.71533	7.10000	107.69457				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02 On 31/05/2023 Spot Bond			2.48000	204.69451	2.48000	204.64333				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.92500	109.77873	10.92500	109.74665		9,288,430,630,000.00		850,199,600	424,493,100	
Total NRA028 SPOT								9,288,430,630,000.00		850,199,600	424,493,100	
Total For NRA028								9,288,430,630,000.00		850,199,600	424,493,100	
NRA02 On 30/11/2028 Spot Bond			100.00000	15.96459	100.00000	15.92907				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	99.90149				0.00	88,000,000	22,000,000
Total NTC21 SPOT										0.00	88,000,000	22,000,000
Total For NTC21										0.00	88,000,000	22,000,000
NTC23 On 15/02/2023 Spot Bond					0.00000	100.73422				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.42240				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.01123				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NTC28 On 12/12/2024 Spot Bond					0.00000	100.01172			0.00	0	
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	99.92976			0.00	0	
Total NTC29 SPOT									0.00	0	
Total For NTC29									0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NTC30 SPOT									0.00	0	
Total For NTC30									0.00	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.11450			0.00	0	
Total NTC31 SPOT									0.00	0	
Total For NTC31									0.00	0	
NTC32 On 29/09/2022 Spot Bond					0.00000	101.53088			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					0.00000	100.69386			0.00	0	
Total NTC33 SPOT									0.00	0	
Total For NTC33									0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	99.92327			0.00	0	
Total NTCG01 SPOT									0.00	0	
Total For NTCG01									0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.22867			0.00	1,100,000,000	550,000,00
Total OMI01 SPOT									0.00	1,100,000,000	550,000,00
Total For OMI01									0.00	1,100,000,000	550,000,00
OML06 On 19/03/2022 Spot Bond			6.46000	99.98231	6.46000	99.96461			0.00	0	
Total OML06 SPOT									0.00	0	
Total For OML06									0.00	0	
OML07 On 19/03/2025 Spot Bond			7.69800	108.55630	7.69800	108.53364		29,052,252,000,000.00	3,774,000,000	3,774,000,000	1,897,000,00
Total OML07 SPOT								29,052,252,000,000.00	3,774,000,000	3,774,000,000	1,897,000,00
Total For OML07								29,052,252,000,000.00	3,774,000,000	3,774,000,000	1,897,000,00
OML09 On 14/09/2022 Spot Bond			6.68500	102.08456	6.68500	102.06647			0.00	0	
Total OML09 SPOT									0.00	0	
Total For OML09									0.00	0	
OML10 On 14/09/2025 Spot Bond			8.49500	108.58826	8.49500	108.56372		11,383,300,000,000.00	1,340,000,000	1,340,000,000	670,000,00
Total OML10 SPOT								11,383,300,000,000.00	1,340,000,000	1,340,000,000	670,000,00

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 OML10									11,383,300,000,000.00	1,340,000,000	670,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	100.03400			0.00	100,000,000	50,000,000
Total OML11 SPOT									0.00	100,000,000	50,000,000
Total For OML11									0.00	100,000,000	50,000,000
OML12 On 12/11/2025 Spot Bond					0.00000	102.60808			0.00	0	500,000,000
Total OML12 SPOT									0.00	0	500,000,000
Total For OML12									0.00	0	500,000,000
OML13 On 23/09/2026 Spot Bond					0.00000	99.94855			0.00	0	1,000,000,000
Total OML13 SPOT									0.00	0	1,000,000,000
Total For OML13									0.00	0	1,000,000,000
PEP01 On 10/03/2023 Spot Bond					0.00000	100.33634			0.00	0	
Total PEP01 SPOT									0.00	0	
Total For PEP01									0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.35852			0.00	0	
Total PEP02 SPOT									0.00	0	
Total For PEP02									0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.37671			0.00	0	
Total PEP03 SPOT									0.00	0	
Total For PEP03									0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.20018			0.00	0	
Total PEP04 SPOT									0.00	0	
Total For PEP04									0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.28087			0.00	0	
Total PMM56 SPOT									0.00	0	
Total For PMM56									0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.06167			0.00	0	
Total PMM57 SPOT									0.00	0	
Total For PMM57									0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.28320			0.00	0	
Total PMM58 SPOT									0.00	0	
Total For PMM58									0.00	0	
R186 On 21/12/2026 Spot Bond			8.34500	110.80918	8.42000	110.47981			393,602,906,611,500.00	1,001,630,066,700	1,251,735,557,100
Total R186 SPOT									393,602,906,611,500.00	1,001,630,066,700	1,251,735,557,100
Total For R186									393,602,906,611,500.00	1,001,630,066,700	1,251,735,557,100
R197 On 07/12/2023 Spot Bond			1.20000	327.46837	1.20000	327.39791			37,922,340,600,000.00	31,601,950,500	40,018,700,200

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 R197 SPOT									17,922,340,600,000.00	31,601,950,500	40,018,700,20
Total For R197									17,922,340,600,000.00	31,601,950,500	40,018,700,20
R202 On 07/12/2033 Spot Bond			3.86000	247.43555	3.86000	247.36447			555,878,313,588,000.00	144,009,925,800	130,428,452,90
Total R202 SPOT									15,878,313,588,000.00	144,009,925,800	130,428,452,90
Total For R202									15,878,313,588,000.00	144,009,925,800	130,428,452,90
R2023 On 28/02/2023 Spot Bond			5.47500	102.45521	5.50000	102.41686			289,370,205,627,500.00	783,446,612,900	612,059,924,10
Total R2023 SPOT									19,370,205,627,500.00	783,446,612,900	612,059,924,10
Total For R2023									19,370,205,627,500.00	783,446,612,900	612,059,924,10
R2030 On 31/01/2030 Spot Bond			9.77000	91.43115	9.82500	91.12872			992,909,139,992,000.00	5,526,398,069,600	2,522,962,947,20
Total R2030 SPOT									12,909,139,992,000.00	526,398,069,600	522,962,947,20
Total For R2030									12,909,139,992,000.00	526,398,069,600	522,962,947,20
R2032 On 31/03/2032 Spot Bond			10.16500	91.94928	10.21000	91.66828			275,787,307,953,000.00	1,306,029,248,200	943,348,982,50
Total R2032 SPOT									15,787,307,953,000.00	306,029,248,200	943,348,982,50
Total For R2032									15,787,307,953,000.00	306,029,248,200	943,348,982,50
R2035 On 28/02/2035 Spot Bond			10.55500	88.70807	10.56500	88.61950			604,096,154,618,000.00	1,762,586,087,600	1,261,674,159,40
Total R2035 SPOT									14,096,154,618,000.00	762,586,087,600	261,674,159,40
Total For R2035									14,096,154,618,000.00	762,586,087,600	261,674,159,40
R2037 On 31/01/2037 Spot Bond			10.74500	84.57090	10.74500	84.54646			823,688,697,909,500.00	1,658,789,083,100	1,399,748,442,70
Total R2037 SPOT									13,688,697,909,500.00	658,789,083,100	399,748,442,70
Total For R2037									13,688,697,909,500.00	658,789,083,100	399,748,442,70
R2040 On 31/01/2040 Spot Bond			10.83500	86.75444	10.84000	86.69446			366,029,020,188,500.00	1,879,651,963,100	1,025,156,876,50
Total R2040 SPOT									16,029,020,188,500.00	879,651,963,100	1,025,156,876,50
Total For R2040									16,029,020,188,500.00	879,651,963,100	1,025,156,876,50
R2044 On 31/01/2044 Spot Bond			10.86000	83.58344	10.86000	83.55903			980,334,175,208,000.00	1,563,566,682,800	1,551,148,985,50
Total R2044 SPOT									10,334,175,208,000.00	563,566,682,800	551,148,985,50
Total For R2044									10,334,175,208,000.00	563,566,682,800	551,148,985,50
R2048 On 28/02/2048 Spot Bond			10.79500	82.71141	10.79000	82.72441			150,877,012,097,500.00	3,626,760,260,500	3,473,850,591,70
Total R2048 SPOT									10,877,012,097,500.00	626,760,260,500	473,850,591,70
Total For R2048									10,877,012,097,500.00	626,760,260,500	473,850,591,70
R209 On 31/03/2036 Spot Bond			10.53000	71.87724	10.54000	71.80114			464,134,177,840,000.00	518,911,128,000	608,880,236,50
Total R209 SPOT									14,134,177,840,000.00	518,911,128,000	608,880,236,50
Total For R209									14,134,177,840,000.00	518,911,128,000	608,880,236,50
R210 On 31/03/2028 Spot Bond			2.71500	220.49450	2.71000	220.49842			321,424,318,122,000.00	118,388,330,800	209,995,899,70
Total R210 SPOT									11,424,318,122,000.00	118,388,330,800	209,995,899,70
Total For R210									11,424,318,122,000.00	118,388,330,800	209,995,899,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213 On 28/02/2031 Spot Bond			10.03000	82.70598	10.07500	82.45336		254,292,016,864,000.00	523,857,628,800	547,275,953,20	
Total R213 SPOT								4,292,016,864,000.00	523,857,628,800	547,275,953,20	
Total For R213								4,292,016,864,000.00	523,857,628,800	547,275,953,20	
R214 On 28/02/2041 Spot Bond			10.81500	65.83308	10.82500	65.75651		836,490,949,013,500.00	1,094,451,312,900	738,788,449,20	
Total R214 SPOT								16,490,949,013,500.00	094,451,312,900	738,788,449,20	
Total For R214								16,490,949,013,500.00	094,451,312,900	738,788,449,20	
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.82921		0.00	0		
Total RDFB11 SPOT								0.00	0		
Total For RDFB11								0.00	0		
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.61701		0.00	0	500,000,00	
Total RDFB12 SPOT								0.00	0	500,000,00	
Total For RDFB12								0.00	0	500,000,00	
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.15589		0.00	6,564,000,000	7,116,000,00	
Total RDFB14 SPOT								0.00	6,564,000,000	7,116,000,00	
Total For RDFB14								0.00	6,564,000,000	7,116,000,00	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.30050		0.00	0		
Total RDFB15 SPOT								0.00	0		
Total For RDFB15								0.00	0		
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.01351		0.00	0		
Total RDFB17 SPOT								0.00	0		
Total For RDFB17								0.00	0		
RDFB1 On 11/02/2026 Spot Bond					0.00000	98.73280		0.00	0		
Total RDFB18 SPOT								0.00	0		
Total For RDFB18								0.00	0		
RDFB1 On 22/03/2022 Spot Bond					0.00000	99.93355		0.00	0		
Total RDFB19 SPOT								0.00	0		
Total For RDFB19								0.00	0		
RDFB2 On 22/03/2024 Spot Bond					0.00000	99.98170		0.00	0		
Total RDFB20 SPOT								0.00	0		
Total For RDFB20								0.00	0		
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.92233		0.00	0		
Total RDFB21 SPOT								0.00	0		
Total For RDFB21								0.00	0		
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.18262		0.00	0		
Total RDFB22 SPOT								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For RDFB22									0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.36307			0.00	0	100,000,00
Total RDFB23 SPOT									0.00	0	100,000,00
Total For RDFB23									0.00	0	100,000,00
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.17537			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.51003			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	100.90575			0.00	0	
Total RDFB27 SPOT									0.00	0	
Total For RDFB27									0.00	0	
RED13: On 13/05/2026 Spot Bond					0.00000	100.64245			0.00	0	
Total RED131 SPOT									0.00	0	
Total For RED131									0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	99.99973			0.00	0	
Total RED145 SPOT									0.00	0	
Total For RED145									0.00	0	
RED15: On 31/01/2028 Spot Bond					0.00000	100.43326			0.00	0	
Total RED151 SPOT									0.00	0	
Total For RED151									0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	100.25389			0.00	0	
Total RED162 SPOT									0.00	0	
Total For RED162									0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.78724			0.00	0	
Total RED302 SPOT									0.00	0	
Total For RED302									0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.17112			0.00	0	
Total RED402 SPOT									0.00	0	
Total For RED402									0.00	0	
RED50: On 05/12/2022 Spot Bond					0.00000	100.24164			0.00	0	
Total RED501 SPOT									0.00	0	
Total For RED501									0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	99.96323			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.64998				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.21663				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.96867				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	100.28758				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.86558				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.12597				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.65226				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	99.92063				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.11514				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.12312				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.13255				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.15547				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW23 On 10/12/2023 Spot Bond			7.15000	106.31853	7.15000	106.29801			7,150,000,000,000.00	1,000,000,000	250,000,000	
Total RW23 SPOT									7,150,000,000,000.00	1,000,000,000	250,000,000	
Total For RW23									7,150,000,000,000.00	1,000,000,000	250,000,000	
RW28 On 10/12/2028 Spot Bond			12.27500	93.59985	12.27500	93.56922			0.00	0	11,200,000,000	
Total RW28 SPOT									0.00	0	11,200,000,000	
Total For RW28									0.00	0	11,200,000,000	
RW31 On 30/06/2031 Spot Bond			11.37500	98.35900	11.37500	98.32911			0.00	0		
Total RW31 SPOT									0.00	0		
Total For RW31									0.00	0		
RWL26 On 30/06/2026 Spot Bond					0.00000	101.71656			0.00	0		
Total RWL26 SPOT									0.00	0		
Total For RWL26									0.00	0		
RWL28 On 30/06/2028 Spot Bond			10.50500	98.43514	10.50500	98.40746			0.00	0		
Total RWL28 SPOT									0.00	0		
Total For RWL28									0.00	0		
SBK23 On 28/05/2022 Spot Bond			5.66000	104.62806	5.66000	104.61201			452,800,000,000.00	80,000,000	50,000,000	
Total SBK23 SPOT									452,800,000,000.00	80,000,000	50,000,000	
Total For SBK23									452,800,000,000.00	80,000,000	50,000,000	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total SBK24/JIBAR SPOT									0.00	0		
Total For SBK24/JIBAR									0.00	0		
SBN02 On 02/08/2024 Spot Bond					0.00000	100.65053			0.00	0		
Total SBN02 SPOT									0.00	0		
Total For SBN02									0.00	0		
SBN03 On 03/08/2026 Spot Bond					0.00000	100.68202			0.00	0		
Total SBN03 SPOT									0.00	0		
Total For SBN03									0.00	0		
SBS20 On 15/05/2026 Spot Bond			8.13500	110.03881	8.13500	110.01458			0.00	0		
Total SBS20 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.93428				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			7.28500	105.74941	7.28500	105.72851				0.00	0	20,000,00
Total SBS27 SPOT										0.00	0	20,000,00
Total For SBS27										0.00	0	20,000,00
SBS3 On 25/05/2026 Spot Bond			8.21500	102.48802	8.21500	102.46523				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			8.63000	107.33971	8.63000	107.31480				0.00	0	40,000,00
Total SBS31 SPOT										0.00	0	40,000,00
Total For SBS31										0.00	0	40,000,00
SBS34 On 19/09/2024 Spot Bond			7.56000	105.66727	7.56000	105.64561				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.68500	104.74369	7.68500	104.72187				0.00	0	10,000,00
Total SBS38 SPOT										0.00	0	10,000,00
Total For SBS38										0.00	0	10,000,00
SBS39 On 29/01/2030 Spot Bond			9.42500	102.82450	9.42500	102.79835				0.00	0	30,000,00
Total SBS39 SPOT										0.00	0	30,000,00
Total For SBS39										0.00	0	30,000,00
SBS41 On 12/11/2022 Spot Bond			6.00000	105.96597	6.00000	105.94867				0.00	0	130,000,00
Total SBS41 SPOT										0.00	0	130,000,00
Total For SBS41										0.00	0	130,000,00
SBS42 On 12/11/2025 Spot Bond			7.92000	112.16340	7.92000	112.13933				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			8.62500	113.40034	8.62500	113.37389				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.33500	104.67588	6.33500	104.65785				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.22608				0.00	310,000,000	310,000,00

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 SBS47 SPOT										0.00	310,000,000	310,000,000
Total For SBS47										0.00	310,000,000	310,000,000
SBS51 On 31/01/2024 Spot Bond			7.20000	7.20000	7.20000	105.64273				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.78010				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.18051				0.00	0	100,000,000
Total SBS53 SPOT										0.00	0	100,000,000
Total For SBS53										0.00	0	100,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	100.31602				0.00	1,276,000,000	4,709,000,000
Total SBS55 SPOT										0.00	1,276,000,000	4,709,000,000
Total For SBS55										0.00	1,276,000,000	4,709,000,000
SBS56 On 12/06/2022 Spot Bond			4.63500	103.34637	4.63500	103.33339				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.15802				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.39740				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.13483				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.97686				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.48521				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.60983				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS65 On 15/05/2024 Spot Bond					0.00000	101.08493				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.04421				0.00	0	2,370,000,00
Total SBS66 SPOT										0.00	0	2,370,000,00
Total For SBS66										0.00	0	2,370,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	99.72653				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.47099				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.23714				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.49192				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.53130				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.20057				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			1.69100	324.84970	1.69100	324.77547			2,512,826,000,000.00		1,486,000,000	743,000,00
Total SBSI11 SPOT									2,512,826,000,000.00		1,486,000,000	743,000,00
Total For SBSI11									2,512,826,000,000.00		1,486,000,000	743,000,00
SBSI14 On 07/12/2033 Spot Bond			4.90000	4.90000	4.90000	224.48768			0.00		0	
Total SBSI14 SPOT									0.00		0	
Total For SBSI14									0.00		0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.33692				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.34767				0.00	0	
Total SBSS02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBSS02										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	102.13667				0.00	0	60,000,00
Total SBT101 SPOT										0.00	0	60,000,00
Total For SBT101										0.00	0	60,000,00
SBT102 On 30/09/2022 Spot Bond					0.00000	103.81627				0.00	96,000,000	8,764,000,00
Total SBT102 SPOT										0.00	96,000,000	8,764,000,00
Total For SBT102										0.00	96,000,000	8,764,000,00
SBT103 On 31/03/2024 Spot Bond					0.00000	105.40404				0.00	0	1,450,000,00
Total SBT103 SPOT										0.00	0	1,450,000,00
Total For SBT103										0.00	0	1,450,000,00
SBT104 On 30/09/2025 Spot Bond					0.00000	105.59306				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		200,000,000,000,000.00		2,000,000,000	2,030,000,00	
Total SBT105 SPOT								10,000,000,000,000.00		2,000,000,000	2,030,000,00	
Total For SBT105								10,000,000,000,000.00		2,000,000,000	2,030,000,00	
SBT106 On 31/12/2026 Spot Bond					0.00000	102.02820				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	102.41187				0.00	80,000,000	20,000,00
Total SBT201 SPOT										0.00	80,000,000	20,000,00
Total For SBT201										0.00	80,000,000	20,000,00
SBT202 On 03/12/2023 Spot Bond					0.00000	101.49715				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.87000	108.57893	6.87000	108.55879				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.51722				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT205 On 31/01/2025 Spot Bond					0.00000	101.57823				0.00	0	
Total SBT205 SPOT										0.00	0	
Total For SBT205										0.00	0	
SBT206 On 25/06/2025 Spot Bond					0.00000	105.71236				0.00	244,000,000	101,000,00

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 SBT207 SPOT										0.00	244,000,000	101,000,000
Total For SBT207										0.00	244,000,000	101,000,000
SBT207 On 28/11/2025 Spot Bond					0.00000	102.53166				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	101.41699				0.00	0	10,000,000
Total SBT209 SPOT										0.00	0	10,000,000
Total For SBT209										0.00	0	10,000,000
SGI006 On 11/07/2022 Spot Bond					0.00000	101.15092				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.44746				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.46242				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.37000	96.17933	9.37000	96.15501				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.47748				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.51811				0.00	76,000,000	19,000,000
Total SLRA5 SPOT										0.00	76,000,000	19,000,000
Total For SLRA5										0.00	76,000,000	19,000,000
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.49377				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.48968				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.52224				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.48161				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.52225				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.51409				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.57103				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.49789				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.53851				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.53442				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.19500	109.69063	7.19500	109.66934				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.01496				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.28199				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.65741				0.00	0	500,000,00
Total SOLB01 SPOT										0.00	0	500,000,00
Total For SOLB01										0.00	0	500,000,00
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.37769				0.00	0	
Total SPDA12 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.65034				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.34644				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.35424				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	99.85049				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	100.95660				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	100.00337				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.19146				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	101.18488				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	101.04651				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.34916				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07: On 15/05/2023 Spot Bond					0.00000	101.96278				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08: On 16/05/2024 Spot Bond					0.00000	101.17796				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			3.20500	3.20500	3.20500	154.70983				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.39500	110.60617	8.39500	110.58118				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.56500	85.13826	9.56500	85.11665		191,300,000,000.00		20,000,000	10,000,000	
Total SSN021 SPOT								191,300,000,000.00		20,000,000	10,000,000	
Total For SSN021								191,300,000,000.00		20,000,000	10,000,000	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.12685				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.96342				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			6.90000	108.43008	6.90000	108.40987				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			4.85000	114.47069	4.85000	114.43468				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.41526				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.77913				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.52616				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			2.23000	2.23000	2.23000	321.92879				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05 On 26/10/2022 Spot Bond					0.00000	100.75004				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	100.66688				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06 On 05/10/2022 Spot Bond					0.00000	100.94257				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06 On 31/01/2025 Spot Bond			3.08000	3.08000	3.08000	155.24402				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			4.85000	4.85000	4.85000	114.43468				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			4.04000	4.04000	4.04000	111.93243				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06 On 31/03/2028 Spot Bond			3.89000	3.89000	3.89000	206.74449				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.28006				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06 On 28/05/2023 Spot Bond					0.00000	100.27499				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	100.03136				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07 On 15/06/2023 Spot Bond					0.00000	100.03061				0.00	0	
Total SSN074 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 SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	100.07968				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.07200				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	99.92102				0.00	64,000,000	16,000,000
Total SSN077 SPOT										0.00	64,000,000	16,000,000
Total For SSN077										0.00	64,000,000	16,000,000
SSN077 On 13/07/2023 Spot Bond					0.00000	100.98583				0.00	64,000,000	16,000,000
Total SSN078 SPOT										0.00	64,000,000	16,000,000
Total For SSN078										0.00	64,000,000	16,000,000
SSN078 On 27/08/2024 Spot Bond					0.00000	100.28821				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.01898				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	100.62508				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			4.73500	4.73500	4.73500	227.94248				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	98.91222				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	99.00255				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/05/2025 Spot Bond					0.00000	100.23489				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN096 On 28/02/2027 Spot Bond					0.00000	100.30676				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.16122				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN100 On 31/01/2030 Spot Bond			10.49000	87.87349	10.49000	87.84868				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	99.90451				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.04000	99.31262	4.04000	205.06785				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			4.91500	93.42575	4.91500	224.17672				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 10/02/2023 Spot Bond					0.00000	100.52779				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	101.54265				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN120 On 11/06/2022 Spot Bond					0.00000	100.11832				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN120 On 31/08/2024 Spot Bond					0.00000	100.22487				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN131 On 22/03/2022 Spot Bond					0.00000	99.92670				0.00	0	
Total SSN131 SPOT										0.00	0	
Total For SSN131										0.00	0	
SSN131 On 12/10/2022 Spot Bond					0.00000	100.94807				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN13(On 20/10/2022 Spot Bond					0.00000	100.86530				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	101.00775				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	100.89356				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 03/11/2022 Spot Bond					0.00000	100.68225				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	100.83324				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14(On 09/12/2022 Spot Bond					0.00000	100.13816				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN14(On 03/05/2022 Spot Bond					0.00000	100.69472				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SSN14(On 09/05/2022 Spot Bond					0.00000	100.54213				0.00	0	
Total SSN149 SPOT										0.00	0	
Total For SSN149										0.00	0	
SSN15(On 21/02/2024 Spot Bond					0.00000	100.32426				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN15(On 03/06/2022 Spot Bond					0.00000	100.20010				0.00	0	
Total SSN151 SPOT										0.00	0	
Total For SSN151										0.00	0	
SST201(On 08/12/2026 Spot Bond					0.00000	100.15039				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
STF001(On 01/03/2027 Spot Bond					0.00000	100.07643				0.00	0	
Total STF001 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 STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.89000	104.49962	8.89000	104.47466				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16OM On 21/08/2022 Spot Bond					0.00000	100.31776				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.34836				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.34706				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.36314				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.35665				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	100.49037	7.21000	100.47070				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	100.52449	7.72000	100.50346				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.56970				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.61049				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS14€ On 20/03/2022 Spot Bond					0.00000	99.93666				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.18805				0.00	0	180,000,00

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 TFS148 SPOT										0.00	0	180,000,00
Total For TFS148										0.00	0	180,000,00
TFS154 On 06/07/2023 Spot Bond					0.00000	101.52752				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.65881				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.85658				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.93760				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.44602				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.29189				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.94265				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2022 Spot Bond					0.00000	100.88035				0.00	340,000,000	170,000,00
Total TFS163 SPOT										0.00	340,000,000	170,000,00
Total For TFS163										0.00	340,000,000	170,000,00
TFS164 On 22/10/2024 Spot Bond					0.00000	101.35483				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.65764				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.77281				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS167 On 27/09/2024 Spot Bond					0.00000	99.85589				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	99.84839				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.08482				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.24256				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.31437				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.32815				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH15A2 On 21/11/2022 Spot Bond					0.00000	100.37176				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.11960				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A5 On 21/11/2022 Spot Bond					0.00000	100.32807				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.36078				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A9 On 21/11/2022 Spot Bond					0.00000	100.34645				0.00	0	
Total TH15A9 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 TH15A9										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.39072				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.51817				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.54557				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.42129				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.61089				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C On 21/11/2022 Spot Bond					0.00000	100.40569				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	101.10107				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.74134				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D On 21/11/2022 Spot Bond					0.00000	100.54398				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.46158				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.76268				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.49000	100.57588	8.49000	100.55278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A _v On 21/08/2022 Spot Bond					0.00000	100.57439				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A _t On 21/08/2024 Spot Bond					0.00000	100.36663				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A _i On 21/08/2022 Spot Bond					0.00000	100.35034				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A _l On 21/08/2024 Spot Bond					0.00000	100.36467				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A _o On 21/08/2024 Spot Bond			5.76000	100.39294	5.76000	100.37719				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B _v On 21/08/2024 Spot Bond					0.00000	100.37900				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B _v On 21/08/2024 Spot Bond					0.00000	100.40242				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B _v On 21/08/2024 Spot Bond					0.00000	100.40372				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C _v On 21/08/2024 Spot Bond					0.00000	100.39917				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C _v On 21/08/2024 Spot Bond					0.00000	100.43038				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C _v On 21/08/2024 Spot Bond					0.00000	100.42193				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D On 21/08/2024 Spot Bond					0.00000	100.53876				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.59380				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.56143				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.39236				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.38262				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.41571				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.40080				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.53484				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.51092				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17O On 21/11/2022 Spot Bond					0.00000	100.31777				0.00	0	
Total TH17O2 SPOT										0.00	0	
Total For TH17O2										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	100.07850				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			6.60000	101.38511	6.60000	101.36734				0.00	0	
Total TL24 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 TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			7.22000	105.57319	7.22000	105.55284				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	100.94071				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.99126				0.00	104,000,000	26,000,00
Total TL27 SPOT										0.00	104,000,000	26,000,00
Total For TL27										0.00	104,000,000	26,000,00
TL28 On 24/04/2025 Spot Bond			8.89000	104.71762	8.89000	104.69259				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.30674				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.02515				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.50375				0.00	7,500,000,000	7,500,000,00
Total TL31 SPOT										0.00	7,500,000,000	7,500,000,00
Total For TL31										0.00	7,500,000,000	7,500,000,00
TL32 On 09/02/2027 Spot Bond					0.00000	100.56562				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			7.11800	109.51030	7.11800	109.48915			23,030,270,493,200.00		3,235,497,400	1,536,926,60
Total TN23 SPOT									23,030,270,493,200.00		3,235,497,400	1,536,926,60
Total For TN23									23,030,270,493,200.00		3,235,497,400	1,536,926,60
TN23/R On 06/11/2023 Spot Bond			100.00000	38.19798	100.00000	38.11251				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.18000	101.61774	9.18000	101.59255			30,166,757,856,000.00		3,286,139,200	1,621,752,50
Total TN25 SPOT									30,166,757,856,000.00		3,286,139,200	1,621,752,50
Total For TN25									30,166,757,856,000.00		3,286,139,200	1,621,752,50
TN25/R On 19/08/2025 Spot Bond			100.00000	15.71934	100.00000	15.68416				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			10.32000	97.05172	10.32000	97.02475		34,251,689,904,000.00		3,318,962,200	18,558,352,900
Total TN27 SPOT								14,251,689,904,000.00		3,318,962,200	18,558,352,900
Total For TN27								14,251,689,904,000.00		3,318,962,200	18,558,352,900
TN27/R On 14/11/2027 Spot Bond			100.00000	12.67667	100.00000	12.64830		0.00		0	
Total TN27/R186 SPOT								0.00		0	
Total For TN27/R186								0.00		0	
TN29 On 07/02/2029 Spot Bond			10.75500	98.69348	10.75500	98.68745		0.00		0	
Total TN29 SPOT								0.00		0	
Total For TN29								0.00		0	
TN30 On 09/10/2030 Spot Bond			11.42500	99.63117	11.42500	99.60076		27,420,000,000,000.00		2,400,000,000	1,200,000,000
Total TN30 SPOT								17,420,000,000,000.00		2,400,000,000	1,200,000,000
Total For TN30								17,420,000,000,000.00		2,400,000,000	1,200,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	119.88736	8.00000	119.86152		0.00		0	
Total TN30/R2030 SPOT								0.00		0	
Total For TN30/R2030								0.00		0	
TN34 On 07/02/2034 Spot Bond			11.77200	98.50596	11.77200	98.49939		0.00		0	
Total TN34 SPOT								0.00		0	
Total For TN34								0.00		0	
TN40 On 09/10/2040 Spot Bond			12.04500	95.18360	12.04500	95.15302		67,933,800,000,000.00		5,640,000,000	2,820,000,000
Total TN40 SPOT								17,933,800,000,000.00		5,640,000,000	2,820,000,000
Total For TN40								17,933,800,000,000.00		5,640,000,000	2,820,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.71023	10.75000	104.68011		0.00		0	
Total TN40/R214 SPOT								0.00		0	
Total For TN40/R214								0.00		0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.64885		0.00		0	
Total TNF25 SPOT								0.00		0	
Total For TNF25								0.00		0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.69383		0.00		0	
Total TNF27 SPOT								0.00		0	
Total For TNF27								0.00		0	
TNI33 On 28/02/2033 Spot Bond			5.21000	101.89141	5.21000	101.07010		0.00		0	
Total TNI33 SPOT								0.00		0	
Total For TNI33								0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A11 On 20/06/2024 Spot Bond					0.00000	99.92680				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	99.92747				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	99.92585				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	99.92381				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.21859	7.61000	101.80115				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM1 On 20/06/2022 Spot Bond					0.00000	99.93669				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	99.93600				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A1 On 14/11/2022 Spot Bond					0.00000	100.00621				0.00	0	
Total TRA3A1 SPOT										0.00	0	
Total For TRA3A1										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			6.61000	104.60962	6.61000	104.59083				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A7 On 14/11/2022 Spot Bond					0.00000	100.48320				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B1 On 14/11/2022 Spot Bond					0.00000	100.61549				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B2 On 14/11/2022 Spot Bond					0.00000	100.16319				0.00	0	
Total TRA3B2 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 TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.91015				0.00	28,000,000	7,000,00
Total TRA4A2 SPOT										0.00	28,000,000	7,000,00
Total For TRA4A2										0.00	28,000,000	7,000,00
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.95805				0.00	80,000,000	20,000,00
Total TRA4A3 SPOT										0.00	80,000,000	20,000,00
Total For TRA4A3										0.00	80,000,000	20,000,00
TRA4A: On 13/04/2024 Spot Bond			6.90000	108.36119	6.90000	108.34101			579,600,000,000.00		84,000,000	21,000,00
Total TRA4A4 SPOT									579,600,000,000.00		84,000,000	21,000,00
Total For TRA4A4									579,600,000,000.00		84,000,000	21,000,00
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.91015				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.95805				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	103.68309	8.62000	103.65906				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.08227				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.74593				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	99.91621				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	99.92028				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	99.89387				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	99.89387				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25€ On 16/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP258 SPOT										0.00	0	
Total For TSP258										0.00	0	
TSP25€ On 11/05/2022 Spot Bond					0.00000	99.27007				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26€ On 16/09/2022 Spot Bond					0.00000	97.44224				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261 On 07/02/2023 Spot Bond					0.00000	94.68161				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262 On 13/02/2023 Spot Bond					0.00000	94.46306				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263 On 10/03/2023 Spot Bond					0.00000	93.78840				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.32954				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.98551				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.69210				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC39 On 07/04/2022 Spot Bond					0.00000	100.79598				0.00	0	500,000,0€
Total TWC396 SPOT										0.00	0	500,000,0€
Total For TWC396										0.00	0	500,000,0€
TWC39 On 14/04/2022 Spot Bond					0.00000	100.71156				0.00	0	
Total TWC397 SPOT										0.00	0	
Total For TWC397										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC39 On 22/04/2022 Spot Bond					0.00000	100.62713				0.00	0	
Total TWC398 SPOT										0.00	0	
Total For TWC398										0.00	0	
TWC39 On 28/04/2022 Spot Bond					0.00000	100.56934				0.00	0	
Total TWC399 SPOT										0.00	0	
Total For TWC399										0.00	0	
TWC40 On 06/05/2022 Spot Bond					0.00000	100.53127				0.00	0	
Total TWC400 SPOT										0.00	0	
Total For TWC400										0.00	0	
TWC40 On 23/05/2022 Spot Bond					0.00000	100.34582				0.00	0	
Total TWC401 SPOT										0.00	0	
Total For TWC401										0.00	0	
TWC40 On 27/05/2022 Spot Bond					0.00000	100.25808				0.00	0	
Total TWC402 SPOT										0.00	0	
Total For TWC402										0.00	0	
TWC40 On 03/06/2022 Spot Bond					0.00000	100.16836				0.00	0	
Total TWC403 SPOT										0.00	0	
Total For TWC403										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.72000	102.13973	10.72000	102.11075				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.46123				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.51410				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.48715				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.54175				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.53850				0.00	0	
Total UU1B01 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 UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.57450				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.64410				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.68019				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	101.00760				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.19621				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.31004				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.48261				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.53366				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.29709				0.00	0	
Total VKE17 SPOT										0.00	0	
Total For VKE17										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.27807				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.39883				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										2.53e+0127,109,418,800,100	356,223,575,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT :									2.53e+017	109,418,800,100	356,223,575,00
Total Futures									2.53e+017	109,418,813,158	356,224,696,34
Total Options									0.00	0	152,18
Grand Total:									2.53e+017	109,418,813,158	356,224,848,53