



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/04/2022

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 05/05/2022 Bond Future			11.58829	75.66492	11.54562	75.88234			0.00	0	
ES33 On 04/08/2022 Bond Future			11.81282	76.70471	11.76812	76.92611			0.00	0	35
ES33 On 03/11/2022 Bond Future			12.03012	74.03985	11.98343	74.26492			0.00	0	
ES33 On 02/02/2023 Bond Future			12.23060	75.29805	12.18175	75.52757			0.00	0	
ES33 On 04/05/2023 Bond Future			12.43553	72.79408	12.38449	73.02785			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 05/05/2022 Bond Future			12.00574	73.98804	11.92766	74.44787			0.00	0	
ES42 On 04/08/2022 Bond Future			12.21073	75.00475	12.12917	75.47194			0.00	0	4,76
ES42 On 03/11/2022 Bond Future			12.40981	71.83738	12.32471	72.31181			0.00	0	
ES42 On 02/02/2023 Bond Future			12.58729	73.06045	12.49859	73.54354			0.00	0	
ES42 On 04/05/2023 Bond Future			12.77585	70.04498	12.68330	70.53657			0.00	0	
Total ES42 Future									0.00	0	4,76
Total For ES42									0.00	0	4,76
I2025 On 05/05/2022 Bond Future			160.27982	160.27982	160.36570	160.36570			0.00	0	42

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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	Opt Interest
I2025	On	04/08/2022	Bond Future			160.84750	160.84750	160.93667	160.93667			0.00	0	6,84
I2025	On	03/11/2022	Bond Future			163.18989	163.18989	163.28124	163.28124			0.00	0	
I2025	On	02/02/2023	Bond Future			164.28019	164.28019	164.37440	164.37440			0.00	0	
I2025	On	04/05/2023	Bond Future			167.07486	167.07486	167.17130	167.17130			0.00	0	
Total I2025 Future												0.00	0	7,28
Total For I2025												0.00	0	7,28
I2029	On	05/05/2022	Bond Future			117.59740	117.59740	117.85801	117.85801			0.00	0	2,00
I2029	On	04/08/2022	Bond Future			119.21341	119.21341	119.47916	119.47916			0.00	0	3,57
I2029	On	03/11/2022	Bond Future			119.71062	119.71062	119.98083	119.98083			0.00	0	
I2029	On	02/02/2023	Bond Future			121.73907	121.73907	122.01490	122.01490			0.00	0	
I2029	On	04/05/2023	Bond Future			122.53534	122.53534	122.81626	122.81626			0.00	0	
Total I2029 Future												0.00	0	5,52
Total For I2029												0.00	0	5,52
I2033	On	05/05/2022	Bond Future			113.82412	113.82412	113.83138	113.83138			386,091,415.04	3,392	50
I2033	On	04/08/2022	Bond Future			115.38830	115.38830	115.39722	115.39722			391,397,113.60	3,392	7,30
I2033	On	03/11/2022	Bond Future			115.74608	115.74608	115.75538	115.75538			0.00	0	
I2033	On	02/02/2023	Bond Future			117.70721	117.70721	117.71768	117.71768			0.00	0	
I2033	On	04/05/2023	Bond Future			118.34979	118.34979	118.36075	118.36075			0.00	0	
Total I2033 Future												777,488,528.64	6,784	7,80
Total For I2033												777,488,528.64	6,784	7,80
I2038	On	05/05/2022	Bond Future			130.60346	130.60346	130.43262	130.43262			85,806,473.22	657	1,78
I2038	On	04/08/2022	Bond Future			130.55897	130.55897	130.38756	130.38756			85,777,243.29	657	5,70
I2038	On	03/11/2022	Bond Future			132.46050	132.46050	132.28733	132.28733			0.00	0	
I2038	On	02/02/2023	Bond Future			132.82157	132.82157	132.64630	132.64630			0.00	0	
I2038	On	04/05/2023	Bond Future			135.08190	135.08190	134.90423	134.90423			0.00	0	
Total I2038 Future												171,583,716.51	1,314	7,48
Total For I2038												171,583,716.51	1,314	7,48
I2046	On	05/05/2022	Bond Future			118.84271	118.84271	118.83791	118.83791			186,107,683.86	1,566	6,00
I2046	On	04/08/2022	Bond Future			120.47582	120.47582	120.47253	120.47253			0.00	0	15,78
I2046	On	03/11/2022	Bond Future			120.28373	120.28373	120.28113	120.28113			188,364,321.18	1,566	1,58
I2046	On	02/02/2023	Bond Future			122.32294	122.32294	122.32121	122.32121			0.00	0	
I2046	On	04/05/2023	Bond Future			122.40193	122.40193	122.40066	122.40066			0.00	0	
Total I2046 Future												374,472,005.04	3,132	23,32
Total For I2046												374,472,005.04	3,132	23,32
I2050	On	05/05/2022	Bond Future			123.14269	123.14269	123.13766	123.13766			46,671,079.51	379	1,27
I2050	On	04/08/2022	Bond Future			122.78914	122.78914	122.78582	122.78582			46,537,084.06	379	10,04
I2050	On	03/11/2022	Bond Future			124.57737	124.57737	124.57461	124.57461			0.00	0	
I2050	On	02/02/2023	Bond Future			124.59597	124.59597	124.59395	124.59395			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	04/05/2023	Bond Future			126.71611	126.71611	126.71473	126.71473			0.00	0	
Total I2050 Future												93,208,163.57	758	11,31
Total For I2050												93,208,163.57	758	11,31
R186	On	05/05/2022	Bond Future			8.24348	112.53878	8.25616	112.48839		5.16	2,242,672,807.84	19,928	43,88
R186	On	04/08/2022	Bond Future			8.44935	108.76896	8.46257	108.71937		5.39	259,849,045.44	2,389	68,44
R186	On	03/11/2022	Bond Future			8.63993	110.32792	8.65397	110.27825		5.11	2,169,929,530.56	19,668	11,12
R186	On	02/02/2023	Bond Future			8.78641	106.88116	8.80126	106.83168		5.03	0.00	0	
R186	On	04/05/2023	Bond Future			8.95353	108.67996	8.96948	108.63015		4.81	0.00	0	
Total R186 Future												4,672,451,383.84	41,985	123,46
R186	On	05/05/2022	Bond Future	6.73	Call			0.00000	0.00000	0,000	5.23	0.00	0	3,60
R186	On	05/05/2022	Bond Future	6.73	Put			6,281.18000	6.28118	6,230,790	5.23	0.00	0	
R186	On	05/05/2022	Bond Future	7.28	Call			0.03000	0.00003	0,000	5.03	0.00	0	43
R186	On	05/05/2022	Bond Future	7.28	Put			3,966.54000	3.96654	3,916,120	5.03	0.00	0	
R186	On	05/05/2022	Bond Future	7.48	Call			0.53000	0.00053	0,130	4.98	0.00	0	3,60
R186	On	05/05/2022	Bond Future	8.30	Put			359.02000	0.35902	284,610	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Put			282.62000	0.28262	214,240	5.25	0.00	0	
R186	On	05/05/2022	Bond Future	7.88	Call			36.92000	0.03692	23,290	4.96	0.00	0	43
R186	On	05/05/2022	Bond Future	7.88	Put			1,544.37000	1.54437	1,480,350	4.96	0.00	0	
R186	On	05/05/2022	Bond Future	8.14	Call			239.46000	0.23946	207,930	5.09	0.00	0	43
R186	On	05/05/2022	Bond Future	8.14	Put			702.19000	0.70219	620,270	5.09	0.00	0	
R186	On	05/05/2022	Bond Future	8.30	Call			533.03000	0.53303	509,010	5.21	0.00	0	
R186	On	05/05/2022	Bond Future	9.18	Put			1.22000	0.00122	0,240	6.28	0.00	0	43
R186	On	05/05/2022	Bond Future	8.31	Call			556.28000	0.55628	533,350	5.22	0.00	0	
R186	On	05/05/2022	Bond Future	8.31	Put			342.63000	0.34263	269,310	5.22	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Call			580.07000	0.58007	558,290	5.22	0.00	0	
R186	On	05/05/2022	Bond Future	8.32	Put			326.80000	0.32680	254,630	5.22	0.00	0	
R186	On	05/05/2022	Bond Future	8.35	Call			654.65000	0.65465	636,660	5.25	0.00	0	43
R186	On	05/05/2022	Bond Future	7.48	Put			3,139.80000	3.13980	3,089,010	4.98	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Call			1,567.01000	1.56701	1,591,420	5.58	0.00	0	
R186	On	05/05/2022	Bond Future	8.64	Put			55.32000	0.05532	29,340	5.58	0.00	0	4,00
R186	On	05/05/2022	Bond Future	8.94	Call			2,682.20000	2.68220	2,727,590	5.97	0.00	0	
R186	On	05/05/2022	Bond Future	8.94	Put			7.35000	0.00735	2,350	5.97	0.00	0	43
R186	On	05/05/2022	Bond Future	9.18	Call			3,595.21000	3.59521	3,644,620	6.28	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Call			691.79000	0.69179	692,720	5.23	0.00	0	
R186	On	04/08/2022	Bond Future	8.13	Put			1,948.04000	1.94804	1,899,380	5.23	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Call			4,950.99000	4.95099	4,988,100	6.32	0.00	0	
R186	On	04/08/2022	Bond Future	9.78	Put			149.75000	0.14975	137,270	6.32	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Call			35.69000	0.03569	34,180	5.19	0.00	0	3,60
R186	On	04/08/2022	Bond Future	6.96	Put			5,859.95000	5.85995	5,808,850	5.19	0.00	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
R186	On	04/08/2022	Bond Future	7.96	Call		483.27000	0.48327	482,280	5.15	0.00	0	3,60
R186	On	04/08/2022	Bond Future	7.96	Put		2,388.77000	2.38877	2,338,190	5.15	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Call		705.70000	0.70570	706,770	5.24	0.00	0	
R186	On	04/08/2022	Bond Future	8.14	Put		1,923.91000	1.92391	1,875,390	5.24	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Call		719.80000	0.71980	721,010	5.24	0.00	0	
R186	On	04/08/2022	Bond Future	8.15	Put		1,899.98000	1.89998	1,851,600	5.24	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Put		1,862.13000	1.86213	1,823,140	5.13	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Call		1,475.84000	1.47584	1,486,670	5.13	0.00	0	
R186	On	03/11/2022	Bond Future	8.55	Put		1,844.39000	1.84439	1,805,550	5.13	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Call		1,440.38000	1.44038	1,450,910	5.12	0.00	0	
R186	On	03/11/2022	Bond Future	8.53	Put		1,880.01000	1.88001	1,840,870	5.12	0.00	0	
R186	On	03/11/2022	Bond Future	8.54	Call		1,458.05000	1.45805	1,468,730	5.13	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Call		1,148.25000	1.14825	1,157,710	4.82	0.00	0	
R186	On	02/02/2023	Bond Future	8.33	Put		2,732.60000	2.73260	2,692,580	4.82	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Call		1,162.21000	1.16221	1,171,780	4.83	0.00	0	
R186	On	02/02/2023	Bond Future	8.34	Put		2,712.63000	2.71263	2,672,720	4.83	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Call		1,134.04000	1.13404	1,143,380	4.82	0.00	0	
R186	On	02/02/2023	Bond Future	8.32	Put		2,752.33000	2.75233	2,712,190	4.82	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put		2,336.49000	2.33649	2,302,060	4.75	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call		1,884.56000	1.88456	1,900,060	4.75	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put		2,321.17000	2.32117	2,286,860	4.75	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call		1,900.27000	1.90027	1,915,880	4.75	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put		2,305.51000	2.30551	2,271,310	4.75	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Call		1,868.49000	1.86849	1,883,870	4.75	0.00	0	
Total R186 Option											0.00	0	24,72
Total For R186											4,672,451,383.84	41,985	148,18
R197	On	05/05/2022	Bond Future			329.95189	329.95189	330.03849	330.03849		0.00	0	6'
R197	On	04/08/2022	Bond Future			326.02832	326.02832	326.12051	326.12051		0.00	0	3'
R197	On	03/11/2022	Bond Future			330.77631	330.77631	330.87164	330.87164		0.00	0	
R197	On	02/02/2023	Bond Future			327.69255	327.69255	327.79194	327.79194		0.00	0	
R197	On	04/05/2023	Bond Future			333.27123	333.27123	333.37365	333.37365		0.00	0	
Total R197 Future											0.00	0	94
Total For R197											0.00	0	94
R202	On	05/05/2022	Bond Future			250.69168	250.69168	250.68214	250.68214		7,520,750.40	30	7'
R202	On	04/08/2022	Bond Future			249.64432	249.64432	249.63795	249.63795		7,489,329.60	30	6,5'
R202	On	03/11/2022	Bond Future			253.27939	253.27939	253.27428	253.27428		0.00	0	
R202	On	02/02/2023	Bond Future			252.95524	252.95524	252.95192	252.95192		0.00	0	
R202	On	04/05/2023	Bond Future			257.25915	257.25915	257.25702	257.25702		0.00	0	
Total R202 Future											15,010,080.00	60	7,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For R202										15,010,080.00	60	7,30
R2023 On 05/05/2022 Bond Future			5.50464	103.23184	5.51082	103.22695		0.99		0.00	0	14,7
R2023 On 04/08/2022 Bond Future			5.53806	104.62451	5.58863	104.59679		0.70		0.00	0	22,18
R2023 On 03/11/2022 Bond Future			5.31929	102.20676	5.27514	102.22039		0.38		0.00	0	
Total R2023 Future										0.00	0	36,85
R2023 On 05/05/2022 Bond Future	6.29	Call			614.69000	0.61469	619,260	1.25		0.00	0	
R2023 On 05/05/2022 Bond Future	6.29	Put			0.43000	0.00043	0,110	1.25		0.00	0	
R2023 On 05/05/2022 Bond Future	6.30	Call			622.50000	0.62250	627,100	1.25		0.00	0	
R2023 On 05/05/2022 Bond Future	6.30	Put			0.39000	0.00039	0,100	1.25		0.00	0	
R2023 On 05/05/2022 Bond Future	6.31	Call			630.30000	0.63030	634,920	1.25		0.00	0	
R2023 On 05/05/2022 Bond Future	6.31	Put			0.35000	0.00035	0,080	1.25		0.00	0	
R2023 On 04/08/2022 Bond Future	6.05	Call			327.85000	0.32785	346,060	0.78		0.00	0	
R2023 On 04/08/2022 Bond Future	6.05	Put			75.60000	0.07560	66,090	0.78		0.00	0	
R2023 On 04/08/2022 Bond Future	6.03	Call			319.30000	0.31930	337,290	0.78		0.00	0	
R2023 On 04/08/2022 Bond Future	6.03	Put			77.96000	0.07796	68,230	0.78		0.00	0	
R2023 On 04/08/2022 Bond Future	6.04	Call			323.57000	0.32357	341,670	0.78		0.00	0	
R2023 On 04/08/2022 Bond Future	6.04	Put			76.77000	0.07677	67,150	0.78		0.00	0	
R2023 On 03/11/2022 Bond Future	6.26	Put			33.74000	0.03374	35,600	0.45		0.00	0	
R2023 On 03/11/2022 Bond Future	6.27	Call			339.54000	0.33954	327,740	0.45		0.00	0	
R2023 On 03/11/2022 Bond Future	6.27	Put			33.38000	0.03338	35,210	0.45		0.00	0	
R2023 On 03/11/2022 Bond Future	6.25	Call			334.14000	0.33414	322,390	0.45		0.00	0	
R2023 On 03/11/2022 Bond Future	6.25	Put			34.11000	0.03411	35,990	0.45		0.00	0	
R2023 On 03/11/2022 Bond Future	6.26	Call			336.83000	0.33683	325,060	0.45		0.00	0	
Total R2023 Option										0.00	0	
Total For R2023										0.00	0	36,85
R2030 On 05/05/2022 Bond Future			9.91290	92.00447	9.87016	92.21683		8.18		378,782,402.99	4,117	58,44
R2030 On 04/08/2022 Bond Future			10.12864	89.23988	10.08348	89.45636		8.41		685,183,798.64	7,678	90,94
R2030 On 03/11/2022 Bond Future			10.32237	90.51971	10.27490	90.73986		8.03		0.00	0	
R2030 On 02/02/2023 Bond Future			10.49245	88.02990	10.44239	88.25452		8.07		0.00	0	
R2030 On 04/05/2023 Bond Future			10.67840	89.51239	10.62565	89.74118		7.79		0.00	0	
Total R2030 Future										1,063,966,201.63	11,795	149,38
R2030 On 05/05/2022 Bond Future	7.73	Call			0.00000	0.00000	0,000	7.60		0.00	0	20
R2030 On 05/05/2022 Bond Future	7.73	Put			11,501.14000	11.50114	11,713,500	7.60		0.00	0	
R2030 On 05/05/2022 Bond Future	8.14	Call			0.00000	0.00000	0,000	7.58		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.14	Put			9,159.81000	9.15981	9,372,170	7.58		0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Call			0.00000	0.00000	0,000	7.57		0.00	0	1,00
R2030 On 05/05/2022 Bond Future	8.81	Put			5,478.44000	5.47844	5,690,790	7.56		0.00	0	
R2030 On 05/05/2022 Bond Future	8.89	Call			0.03000	0.00003	0,000	7.56		0.00	0	1,80
R2030 On 05/05/2022 Bond Future	8.89	Put			5,050.53000	5.05053	5,262,860	7.56		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030 On 05/05/2022 Bond Future	9.15	Call			1.26000	0.00126	0,150	7.57	0.00	0	7,50
R2030 On 05/05/2022 Bond Future	9.15	Put			3,677.67000	3.67767	3,888,920	7.57	0.00	0	
R2030 On 05/05/2022 Bond Future	9.35	Put			2,649.84000	2.64984	2,852,130	7.68	0.00	0	1,00
R2030 On 05/05/2022 Bond Future	9.60	Call			123.15000	0.12315	58,020	7.98	0.00	0	
R2030 On 05/05/2022 Bond Future	9.60	Put			1,480.41000	1.48041	1,627,640	7.98	0.00	0	5,00
R2030 On 05/05/2022 Bond Future	9.65	Call			174.11000	0.17411	90,320	8.04	0.00	0	
R2030 On 05/05/2022 Bond Future	9.65	Put			1,278.21000	1.27821	1,406,780	8.04	0.00	0	5,00
R2030 On 05/05/2022 Bond Future	8.81	Call			0.01000	0.00001	0,000	7.56	0.00	0	20
R2030 On 05/05/2022 Bond Future	9.95	Put			414.08000	0.41408	431,160	8.53	0.00	0	1,00
R2030 On 05/05/2022 Bond Future	10.19	Call			1,702.06000	1.70206	1,476,540	9.05	0.00	0	
R2030 On 05/05/2022 Bond Future	10.19	Put			128.29000	0.12829	115,130	9.05	0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Call			1,744.07000	1.74407	1,518,330	9.08	0.00	0	
R2030 On 05/05/2022 Bond Future	10.20	Put			121.67000	0.12167	108,290	9.08	0.00	0	20
R2030 On 05/05/2022 Bond Future	9.35	Call			13.30000	0.01330	3,230	7.68	0.00	0	
R2030 On 05/05/2022 Bond Future	8.47	Put			7,324.59000	7.32459	7,536,950	7.57	0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Call			1,786.35000	1.78635	1,560,450	9.10	0.00	0	
R2030 On 05/05/2022 Bond Future	10.21	Put			115.35000	0.11535	101,810	9.10	0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Call			5,588.66000	5.58866	5,376,020	10.48	0.00	0	
R2030 On 05/05/2022 Bond Future	11.04	Put			0.38000	0.00038	0,100	10.48	0.00	0	1,80
R2030 On 05/05/2022 Bond Future	9.95	Call			810.26000	0.81026	614,980	8.53	0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Call			581.01000	0.58101	510,320	8.09	0.00	0	
R2030 On 04/08/2022 Bond Future	9.54	Put			3,239.58000	3.23958	3,385,370	8.09	0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Call			594.40000	0.59440	522,620	8.10	0.00	0	
R2030 On 04/08/2022 Bond Future	9.55	Put			3,203.15000	3.20315	3,347,850	8.10	0.00	0	
R2030 On 04/08/2022 Bond Future	8.30	Call			15.71000	0.01571	11,820	7.98	0.00	0	80
R2030 On 04/08/2022 Bond Future	8.30	Put			9,126.53000	9.12653	9,339,120	7.98	0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Call			608.01000	0.60801	535,130	8.11	0.00	0	
R2030 On 04/08/2022 Bond Future	9.56	Put			3,166.97000	3.16697	3,310,570	8.11	0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Call			4,467.55000	4.46755	4,272,490	9.44	0.00	0	
R2030 On 04/08/2022 Bond Future	10.95	Put			428.22000	0.42822	449,640	9.44	0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Call			154.86000	0.15486	128,030	7.75	0.00	0	80
R2030 On 04/08/2022 Bond Future	9.05	Put			5,297.18000	5.29718	5,486,830	7.75	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Put			2,596.62000	2.59662	2,705,160	7.94	0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Call			1,706.57000	1.70657	1,594,140	7.94	0.00	0	
R2030 On 03/11/2022 Bond Future	10.09	Put			2,570.74000	2.57074	2,678,460	7.94	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Call			1,728.15000	1.72815	1,614,900	7.95	0.00	0	
R2030 On 03/11/2022 Bond Future	10.10	Put			2,545.31000	2.54531	2,652,210	7.95	0.00	0	
R2030 On 03/11/2022 Bond Future	10.08	Call			1,685.41000	1.68541	1,573,800	7.94	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Call			1,020.77000	1.02077	947,610	7.57	0.00	0	
R2030 On 02/02/2023 Bond Future	9.66	Put			4,627.77000	4.62777	4,779,230	7.57	0.00	0	10

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	02/02/2023	Bond Future	9.80	Call		1,230.94000	1.23094	1,148,130	7.66	0.00	0	
R2030	On	02/02/2023	Bond Future	9.80	Put		4,178.98000	4.17898	4,320,790	7.66	0.00	0	
R2030	On	02/02/2023	Bond Future	8.81	Call		295.36000	0.29536	266,490	7.48	0.00	0	10
R2030	On	02/02/2023	Bond Future	8.81	Put		8,034.82000	8.03482	8,230,570	7.48	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Call		1,555.91000	1.55591	1,459,790	7.77	0.00	0	
R2030	On	02/02/2023	Bond Future	9.99	Put		3,619.18000	3.61918	3,747,680	7.77	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Call		1,574.21000	1.57421	1,477,390	7.78	0.00	0	
R2030	On	02/02/2023	Bond Future	10.00	Put		3,591.22000	3.59122	3,719,020	7.78	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Call		536.76000	0.53676	490,770	7.47	0.00	0	
R2030	On	02/02/2023	Bond Future	9.20	Put		6,351.67000	6.35167	6,530,300	7.47	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Call		1,592.65000	1.59265	1,495,130	7.79	0.00	0	
R2030	On	02/02/2023	Bond Future	10.01	Put		3,563.42000	3.56342	3,690,520	7.79	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Call		1,465.97000	1.46597	1,373,360	7.74	0.00	0	
R2030	On	02/02/2023	Bond Future	9.94	Put		3,761.02000	3.76102	3,893,030	7.74	0.00	0	10
R2030	On	04/05/2023	Bond Future	10.53	Put		3,008.76000	3.00876	3,115,440	7.67	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call		2,614.35000	2.61435	2,491,650	7.67	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put		2,987.44000	2.98744	3,093,530	7.67	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Call		2,569.71000	2.56971	2,448,180	7.66	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put		3,030.21000	3.03021	3,137,470	7.66	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call		2,591.98000	2.59198	2,469,870	7.67	0.00	0	
Total R2030 Option											0.00	0	29,42
Total For R2030											1,063,966,201.63	11,795	178,80
R2032	On	05/05/2022	Bond Future			10.31008	88.29530	10.26209	88.56396	9.50	38,055,274.30	431	127,72
R2032	On	04/08/2022	Bond Future			10.50547	89.48648	10.45516	89.75993	9.21	154,722,123.92	1,729	67,82
R2032	On	03/11/2022	Bond Future			10.69090	86.61822	10.63829	86.89614	9.28	0.00	0	
R2032	On	02/02/2023	Bond Future			10.85213	88.07022	10.79705	88.35357	8.89	0.00	0	
R2032	On	04/05/2023	Bond Future			11.02204	85.39661	10.96440	85.68509	9.00	0.00	0	
Total R2032 Future											192,777,398.22	2,160	195,55
R2032	On	05/05/2022	Bond Future	9.58	Call		1.46000	0.00146	0,150	8.49	0.00	0	78
R2032	On	05/05/2022	Bond Future	9.58	Put		3,941.77000	3.94177	4,209,120	8.49	0.00	0	
R2032	On	05/05/2022	Bond Future	10.18	Call		420.36000	0.42036	257,350	9.34	0.00	0	78
R2032	On	05/05/2022	Bond Future	10.18	Put		882.48000	0.88248	988,130	9.34	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Call		720.65000	0.72065	505,610	9.60	0.00	0	98
R2032	On	05/05/2022	Bond Future	10.98	Put		10.68000	0.01068	6,360	11.19	0.00	0	98
R2032	On	05/05/2022	Bond Future	11.02	Call		4,125.24000	4.12524	3,853,090	11.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.02	Put		7.96000	0.00796	4,470	11.25	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Call		4,177.23000	4.17723	3,905,270	11.27	0.00	0	
R2032	On	05/05/2022	Bond Future	11.03	Put		7.38000	0.00738	4,080	11.27	0.00	0	
R2032	On	05/05/2022	Bond Future	10.29	Put		564.27000	0.56427	617,890	9.60	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2032 On 05/05/2022 Bond Future	11.04	Call			4,229.22000	4.22922	3,957,440	11.28		0.00	0	
R2032 On 05/05/2022 Bond Future	11.04	Put			6.85000	0.00685	3,730	11.28		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Call			4,955.42000	4.95542	4,685,440	11.50		0.00	0	
R2032 On 05/05/2022 Bond Future	11.18	Put			2.32000	0.00232	1,000	11.50		0.00	0	7!
R2032 On 05/05/2022 Bond Future	10.98	Call			3,917.23000	3.91723	3,644,250	11.19		0.00	0	
R2032 On 04/08/2022 Bond Future	9.72	Call			320.63000	0.32063	266,930	8.23		0.00	0	8!
R2032 On 04/08/2022 Bond Future	9.72	Put			4,450.78000	4.45078	4,670,530	8.23		0.00	0	
R2032 On 04/08/2022 Bond Future	10.10	Call			888.17000	0.88817	779,810	8.76		0.00	0	1,3!
R2032 On 04/08/2022 Bond Future	10.10	Put			2,851.69000	2.85169	3,016,780	8.76		0.00	0	
R2032 On 04/08/2022 Bond Future	8.97	Call			25.56000	0.02556	18,850	8.13		0.00	0	8!
R2032 On 04/08/2022 Bond Future	8.97	Put			8,641.16000	8.64116	8,907,900	8.13		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Call			1,123.97000	1.12397	998,650	8.91		0.00	0	
R2032 On 04/08/2022 Bond Future	10.21	Put			2,473.09000	2.47309	2,621,220	8.91		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Call			1,147.12000	1.14712	1,020,260	8.92		0.00	0	
R2032 On 04/08/2022 Bond Future	10.22	Put			2,440.67000	2.44067	2,587,260	8.92		0.00	0	
R2032 On 04/08/2022 Bond Future	9.40	Call			108.98000	0.10898	85,820	7.96		0.00	0	1,3!
R2032 On 04/08/2022 Bond Future	9.40	Put			6,118.20000	6.11820	6,368,490	7.96		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Call			6,228.34000	6.22834	5,971,620	10.73		0.00	0	
R2032 On 04/08/2022 Bond Future	11.60	Put			280.50000	0.28050	297,230	10.73		0.00	0	8!
R2032 On 04/08/2022 Bond Future	11.89	Call			7,536.94000	7.53694	7,272,660	11.12		0.00	0	
R2032 On 04/08/2022 Bond Future	11.89	Put			169.85000	0.16985	179,020	11.12		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Call			1,101.27000	1.10127	977,490	8.89		0.00	0	
R2032 On 04/08/2022 Bond Future	10.20	Put			2,506.01000	2.50601	2,655,680	8.89		0.00	0	
R2032 On 03/11/2022 Bond Future	9.92	Put			4,687.14000	4.68714	4,885,780	8.47		0.00	0	
R2032 On 03/11/2022 Bond Future	9.31	Call			225.53000	0.22553	194,410	8.32		0.00	0	1!
R2032 On 03/11/2022 Bond Future	9.31	Put			7,655.39000	7.65539	7,902,190	8.32		0.00	0	
R2032 On 03/11/2022 Bond Future	10.21	Put			3,598.68000	3.59868	3,765,150	8.80		0.00	0	
R2032 On 03/11/2022 Bond Future	9.36	Call			250.87000	0.25087	216,960	8.32		0.00	0	4!
R2032 On 03/11/2022 Bond Future	9.36	Put			7,386.06000	7.38606	7,630,070	8.32		0.00	0	
R2032 On 03/11/2022 Bond Future	9.46	Call			308.76000	0.30876	268,730	8.31		0.00	0	5!
R2032 On 03/11/2022 Bond Future	9.46	Put			6,858.27000	6.85827	7,096,160	8.31		0.00	0	
R2032 On 03/11/2022 Bond Future	9.92	Call			770.33000	0.77033	691,050	8.47		0.00	0	7!
R2032 On 03/11/2022 Bond Future	10.66	Put			2,275.25000	2.27525	2,392,960	9.21		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Call			1,092.88000	1.09288	992,690	8.69		0.00	0	
R2032 On 03/11/2022 Bond Future	10.11	Put			3,951.06000	3.95106	4,128,790	8.69		0.00	0	4!
R2032 On 03/11/2022 Bond Future	10.16	Call			1,189.52000	1.18952	1,083,710	8.75		0.00	0	
R2032 On 03/11/2022 Bond Future	10.16	Put			3,771.86000	3.77186	3,943,970	8.75		0.00	0	1!
R2032 On 03/11/2022 Bond Future	10.21	Call			1,291.06000	1.29106	1,179,610	8.80		0.00	0	5!
R2032 On 03/11/2022 Bond Future	12.30	Put			371.90000	0.37190	391,700	11.24		0.00	0	7!
R2032 On 03/11/2022 Bond Future	10.49	Call			1,937.53000	1.93753	1,795,140	9.08		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2032 On 03/11/2022 Bond Future	10.49	Put			2,727.37000	2.72737	2,862,900	9.08	0.00	0	4%
R2032 On 03/11/2022 Bond Future	10.56	Call			2,118.05000	2.11805	1,968,210	9.14	0.00	0	
R2032 On 03/11/2022 Bond Future	10.56	Put			2,533.86000	2.53386	2,661,940	9.14	0.00	0	1%
R2032 On 03/11/2022 Bond Future	10.66	Call			2,390.08000	2.39008	2,229,870	9.21	0.00	0	
R2032 On 03/11/2022 Bond Future	10.67	Call			2,418.05000	2.41805	2,256,840	9.22	0.00	0	7%
R2032 On 03/11/2022 Bond Future	10.67	Put			2,250.40000	2.25040	2,367,110	9.22	0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Call			5,493.18000	5.49318	5,262,710	10.19	0.00	0	
R2032 On 03/11/2022 Bond Future	11.55	Put			841.44000	0.84144	888,890	10.19	0.00	0	5%
R2032 On 03/11/2022 Bond Future	12.30	Call			8,600.94000	8.60094	8,342,820	11.24	0.00	0	
R2032 On 02/02/2023 Bond Future	9.31	Call			342.76000	0.34276	305,350	8.06	0.00	0	4%
R2032 On 02/02/2023 Bond Future	9.31	Put			8,485.66000	8.48566	8,731,600	8.06	0.00	0	
R2032 On 02/02/2023 Bond Future	9.47	Call			451.78000	0.45178	405,300	8.08	0.00	0	5%
R2032 On 02/02/2023 Bond Future	9.47	Put			7,670.93000	7.67093	7,907,800	8.08	0.00	0	
R2032 On 02/02/2023 Bond Future	9.92	Call			935.37000	0.93537	855,680	8.26	0.00	0	7%
R2032 On 02/02/2023 Bond Future	9.92	Put			5,619.66000	5.61966	5,823,320	8.26	0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Call			1,333.99000	1.33399	1,232,750	8.46	0.00	0	
R2032 On 02/02/2023 Bond Future	10.16	Put			4,703.50000	4.70350	4,885,610	8.46	0.00	0	4%
R2032 On 02/02/2023 Bond Future	10.22	Call			1,447.55000	1.44755	1,340,800	8.51	0.00	0	5%
R2032 On 02/02/2023 Bond Future	10.22	Put			4,492.31000	4.49231	4,668,910	8.51	0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Call			1,773.10000	1.77310	1,651,690	8.64	0.00	0	
R2032 On 02/02/2023 Bond Future	10.38	Put			3,959.47000	3.95947	4,121,410	8.64	0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Call			1,794.77000	1.79477	1,672,450	8.65	0.00	0	
R2032 On 02/02/2023 Bond Future	10.39	Put			3,927.86000	3.92786	4,088,890	8.65	0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Call			1,816.29000	1.81629	1,693,060	8.65	0.00	0	
R2032 On 02/02/2023 Bond Future	10.40	Put			3,896.14000	3.89614	4,056,260	8.65	0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Call			2,041.39000	2.04139	1,909,060	8.73	0.00	0	
R2032 On 02/02/2023 Bond Future	10.50	Put			3,591.16000	3.59116	3,742,180	8.73	0.00	0	4%
R2032 On 02/02/2023 Bond Future	10.67	Call			2,450.71000	2.45071	2,303,260	8.84	0.00	0	7%
R2032 On 02/02/2023 Bond Future	10.67	Put			3,109.05000	3.10905	3,244,950	8.84	0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Call			5,716.31000	5.71631	5,495,500	9.81	0.00	0	
R2032 On 02/02/2023 Bond Future	11.69	Put			1,272.58000	1.27258	1,335,120	9.81	0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Call			6,278.96000	6.27896	6,050,720	9.99	0.00	0	
R2032 On 02/02/2023 Bond Future	11.84	Put			1,119.17000	1.11917	1,174,280	9.99	0.00	0	5%
R2032 On 02/02/2023 Bond Future	12.75	Call			9,853.11000	9.85311	9,594,870	11.11	0.00	0	
R2032 On 02/02/2023 Bond Future	12.75	Put			526.17000	0.52617	551,280	11.11	0.00	0	7%
R2032 On 04/05/2023 Bond Future	10.88	Put			3,325.27000	3.32527	3,460,380	8.93	0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Call			2,925.89000	2.92589	2,771,760	8.93	0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Put			3,300.18000	3.30018	3,434,530	8.93	0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Call			2,875.25000	2.87525	2,722,640	8.92	0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Put			3,350.52000	3.35052	3,486,390	8.92	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032 On 04/05/2023 Bond Future	10.88	Call			2,900.51000	2.90051	2,747,140	8.93		0.00	0	
Total R2032 Option										0.00	0	20,05
Total For R2032										192,777,398.22	2,160	215,64
R2035 On 05/05/2022 Bond Future			10.67884	89.25012	10.62150	89.61090		10.73		202,419,272.16	2,268	63,16
R2035 On 04/08/2022 Bond Future			10.86505	90.45419	10.81168	90.78092		10.35		152,053,493.39	1,681	101,27
R2035 On 03/11/2022 Bond Future			11.04203	87.26513	10.98277	87.61892		10.52		0.00	0	
R2035 On 02/02/2023 Bond Future			11.20046	88.72717	11.13198	89.12647		10.07		0.00	0	
R2035 On 04/05/2023 Bond Future			11.35828	85.72676	11.29056	86.11255		10.20		0.00	0	
Total R2035 Future										354,472,765.55	3,949	164,44
R2035 On 05/05/2022 Bond Future	10.72	Call			1,067.48000	1.06748	764,100	10.65		0.00	0	
R2035 On 05/05/2022 Bond Future	10.72	Put			449.03000	0.44903	506,430	10.65		0.00	0	
R2035 On 05/05/2022 Bond Future	10.82	Call			1,512.92000	1.51292	1,173,860	10.92		0.00	0	
R2035 On 05/05/2022 Bond Future	10.82	Put			272.94000	0.27294	294,660	10.92		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Call			6,049.15000	6.04915	5,687,620	12.90		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Put			0.00000	0.00000	0,000	14.15		0.00	0	
R2035 On 05/05/2022 Bond Future	11.63	Put			1.27000	0.00127	0,520	12.90		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Call			6,105.98000	6.10598	5,744,500	12.92		0.00	0	
R2035 On 05/05/2022 Bond Future	11.64	Put			1.17000	0.00117	0,470	12.92		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Call			6,162.75000	6.16275	5,801,330	12.94		0.00	0	
R2035 On 05/05/2022 Bond Future	11.65	Put			1.07000	0.00107	0,430	12.94		0.00	0	
R2035 On 05/05/2022 Bond Future	12.64	Call			11,518.47000	11.51847	11,157,690	14.15		0.00	0	
R2035 On 04/08/2022 Bond Future	10.53	Call			1,216.12000	1.21612	1,072,780	10.10		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.53	Put			2,970.04000	2.97004	3,153,430	10.10		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Call			1,760.02000	1.76002	1,581,750	10.33		0.00	0	
R2035 On 04/08/2022 Bond Future	10.73	Put			2,263.49000	2.26349	2,411,950	10.33		0.00	0	
R2035 On 04/08/2022 Bond Future	9.53	Call			55.29000	0.05529	41,440	8.91		0.00	0	40
R2035 On 04/08/2022 Bond Future	9.53	Put			8,457.07000	8.45707	8,769,950	8.91		0.00	0	
R2035 On 04/08/2022 Bond Future	9.84	Call			166.12000	0.16612	131,520	8.96		0.00	0	10
R2035 On 04/08/2022 Bond Future	9.84	Put			6,434.08000	6.43408	6,726,210	8.96		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Call			8,090.71000	8.09071	7,778,330	12.59		0.00	0	
R2035 On 04/08/2022 Bond Future	12.18	Put			240.81000	0.24081	255,160	12.59		0.00	0	40
R2035 On 04/08/2022 Bond Future	10.64	Call			1,501.15000	1.50115	1,338,410	10.22		0.00	0	
R2035 On 04/08/2022 Bond Future	10.64	Put			2,564.20000	2.56420	2,728,190	10.22		0.00	0	10
R2035 On 04/08/2022 Bond Future	10.72	Call			1,730.04000	1.73004	1,553,480	10.32		0.00	0	
R2035 On 04/08/2022 Bond Future	10.72	Put			2,295.44000	2.29544	2,445,610	10.32		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Call			1,790.07000	1.79007	1,610,110	10.34		0.00	0	
R2035 On 04/08/2022 Bond Future	10.74	Put			2,231.68000	2.23168	2,378,450	10.34		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Call			3,177.24000	3.17724	2,938,360	10.85		0.00	0	
R2035 On 04/08/2022 Bond Future	11.13	Put			1,254.16000	1.25416	1,342,010	10.85		0.00	0	10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2035 On 03/11/2022 Bond Future	10.30	Put			5,194.77000	5.19477	5,443,150	9.71		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Call			1,539.92000	1.53992	1,396,660	10.07		0.00	0	
R2035 On 03/11/2022 Bond Future	10.57	Put			4,062.73000	4.06273	4,273,260	10.07		0.00	0	58
R2035 On 03/11/2022 Bond Future	11.05	Put			2,497.34000	2.49734	2,643,370	10.57		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Call			3,165.51000	3.16551	2,947,870	10.65		0.00	0	
R2035 On 03/11/2022 Bond Future	11.13	Put			2,290.35000	2.29035	2,426,500	10.65		0.00	0	
R2035 On 03/11/2022 Bond Future	9.82	Call			353.90000	0.35390	303,610	9.29		0.00	0	58
R2035 On 03/11/2022 Bond Future	9.82	Put			7,735.25000	7.73525	8,038,750	9.29		0.00	0	
R2035 On 03/11/2022 Bond Future	10.30	Call			964.77000	0.96477	859,360	9.71		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	11.15	Put			2,240.80000	2.24080	2,374,550	10.66		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Call			9,807.71000	9.80771	9,481,030	12.97		0.00	0	
R2035 On 03/11/2022 Bond Future	12.68	Put			447.33000	0.44733	474,440	12.97		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	10.99	Call			2,705.61000	2.70561	2,505,450	10.51		0.00	0	
R2035 On 03/11/2022 Bond Future	10.99	Put			2,662.33000	2.66233	2,815,960	10.51		0.00	0	58
R2035 On 03/11/2022 Bond Future	11.05	Call			2,898.55000	2.89855	2,690,790	10.57		0.00	0	1,00
R2035 On 03/11/2022 Bond Future	11.14	Call			3,199.73000	3.19973	2,980,890	10.66		0.00	0	
R2035 On 03/11/2022 Bond Future	11.14	Put			2,265.59000	2.26559	2,400,540	10.66		0.00	0	
R2035 On 03/11/2022 Bond Future	11.15	Call			3,233.87000	3.23387	3,013,830	10.66		0.00	0	
R2035 On 02/02/2023 Bond Future	10.30	Call			1,098.53000	1.09853	985,980	9.18		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.30	Put			6,169.47000	6.16947	6,456,220	9.18		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Call			1,846.98000	1.84698	1,687,800	9.56		0.00	0	
R2035 On 02/02/2023 Bond Future	10.66	Put			4,672.89000	4.67289	4,913,010	9.56		0.00	0	58
R2035 On 02/02/2023 Bond Future	10.87	Call			2,383.06000	2.38306	2,196,610	9.76		0.00	0	
R2035 On 02/02/2023 Bond Future	10.87	Put			3,935.52000	3.93552	4,148,370	9.76		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Call			2,410.19000	2.41019	2,222,460	9.77		0.00	0	
R2035 On 02/02/2023 Bond Future	10.88	Put			3,902.66000	3.90266	4,114,230	9.77		0.00	0	
R2035 On 02/02/2023 Bond Future	9.81	Call			505.04000	0.50504	442,470	9.05		0.00	0	58
R2035 On 02/02/2023 Bond Future	9.81	Put			8,762.62000	8.76262	9,099,350	9.05		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Call			2,923.44000	2.92344	2,713,110	9.93		0.00	0	
R2035 On 02/02/2023 Bond Future	11.06	Put			3,346.04000	3.34604	3,535,010	9.93		0.00	0	58
R2035 On 02/02/2023 Bond Future	13.22	Call			11,588.06000	11.58806	11,222,500	12.53		0.00	0	
R2035 On 02/02/2023 Bond Future	13.22	Put			523.42000	0.52342	557,160	12.53		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	10.86	Call			2,356.10000	2.35610	2,170,930	9.75		0.00	0	
R2035 On 02/02/2023 Bond Future	10.86	Put			3,968.61000	3.96861	4,182,740	9.75		0.00	0	
R2035 On 02/02/2023 Bond Future	11.05	Call			2,894.14000	2.89414	2,685,040	9.92		0.00	0	1,00
R2035 On 02/02/2023 Bond Future	11.05	Put			3,375.69000	3.37569	3,565,890	9.92		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			3,824.45000	3.82445	4,007,620	10.17		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			3,333.42000	3.33342	3,129,790	10.17		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			3,795.63000	3.79563	3,977,790	10.17		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			3,362.36000	3.36236	3,157,700	10.18		0.00	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
R2035 On 04/05/2023 Bond Future	11.22	Put			3,767.00000	3.76700	3,948,130	10.18	0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Call			3,304.62000	3.30462	3,102,000	10.17	0.00	0	
Total R2035 Option									0.00	0	10,95
Total For R2035									354,472,765.55	3,949	175,43
R2037 On 05/05/2022 Bond Future			10.81370	85.43791	10.76058	85.77698		11.39	280,065,468.98	3,278	49,28
R2037 On 04/08/2022 Bond Future			10.99814	82.33435	10.94267	82.67917		11.58	28,981,691.20	352	104,46
R2037 On 03/11/2022 Bond Future			11.16233	83.51543	11.10466	83.86575		11.21	0.00	0	
R2037 On 02/02/2023 Bond Future			11.30875	80.65856	11.24871	81.01546		11.32	0.00	0	
R2037 On 04/05/2023 Bond Future			11.46311	82.01786	11.40066	82.38112		10.93	0.00	0	
Total R2037 Future									309,047,160.18	3,630	153,71
R2037 On 05/05/2022 Bond Future	11.82	Call			6,395.02000	6.39502	6,055,280	14.01	0.00	0	
R2037 On 05/05/2022 Bond Future	11.82	Put			1.06000	0.00106	0,390	14.01	0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Call			6,451.76000	6.45176	6,112,070	14.02	0.00	0	
R2037 On 05/05/2022 Bond Future	11.83	Put			0.98000	0.00098	0,360	14.02	0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Call			6,508.44000	6.50844	6,168,790	14.03	0.00	0	
R2037 On 05/05/2022 Bond Future	11.84	Put			0.90000	0.00090	0,320	14.03	0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Call			1,856.59000	1.85659	1,664,670	11.44	0.00	0	
R2037 On 04/08/2022 Bond Future	10.89	Put			2,185.99000	2.18599	2,338,890	11.44	0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Call			1,887.99000	1.88799	1,694,280	11.45	0.00	0	
R2037 On 04/08/2022 Bond Future	10.90	Put			2,154.70000	2.15470	2,305,810	11.45	0.00	0	!
R2037 On 04/08/2022 Bond Future	11.21	Call			2,989.35000	2.98935	2,745,220	11.85	0.00	0	1,0!
R2037 On 04/08/2022 Bond Future	11.21	Put			1,346.97000	1.34697	1,447,660	11.85	0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Call			3,870.17000	3.87017	3,598,800	12.21	0.00	0	
R2037 On 04/08/2022 Bond Future	11.42	Put			971.41000	0.97141	1,044,860	12.21	0.00	0	!
R2037 On 04/08/2022 Bond Future	10.10	Call			253.68000	0.25368	203,680	10.03	0.00	0	!
R2037 On 04/08/2022 Bond Future	10.10	Put			5,764.63000	5.76463	6,059,450	10.03	0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Call			6,368.95000	6.36895	6,054,370	13.29	0.00	0	
R2037 On 04/08/2022 Bond Future	11.95	Put			425.91000	0.42591	456,150	13.29	0.00	0	1,0!
R2037 On 04/08/2022 Bond Future	10.91	Call			1,919.67000	1.91967	1,724,180	11.46	0.00	0	
R2037 On 04/08/2022 Bond Future	10.91	Put			2,123.76000	2.12376	2,273,090	11.46	0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Put			2,203.64000	2.20364	2,329,380	11.56	0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Call			3,427.63000	3.42763	3,205,340	11.53	0.00	0	
R2037 On 03/11/2022 Bond Future	11.30	Put			2,249.95000	2.24995	2,377,980	11.53	0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Call			3,464.10000	3.46410	3,240,650	11.55	0.00	0	
R2037 On 03/11/2022 Bond Future	11.31	Put			2,226.81000	2.22681	2,353,680	11.55	0.00	0	
R2037 On 03/11/2022 Bond Future	11.32	Call			3,500.47000	3.50047	3,275,890	11.56	0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Call			2,647.02000	2.64702	2,469,360	11.14	0.00	0	
R2037 On 02/02/2023 Bond Future	11.05	Put			3,844.95000	3.84495	4,024,190	11.14	0.00	0	
R2037 On 02/02/2023 Bond Future	11.03	Call			2,590.84000	2.59084	2,415,420	11.13	0.00	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
R2037 On 02/02/2023 Bond Future	11.03	Put			3,910.78000	3.91078	4,092,260	11.13		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Call			2,618.85000	2.61885	2,442,310	11.14		0.00	0	
R2037 On 02/02/2023 Bond Future	11.04	Put			3,877.75000	3.87775	4,058,110	11.14		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			3,886.87000	3.88687	4,057,670	10.79		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			3,384.38000	3.38438	3,190,960	10.80		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			3,857.17000	3.85717	4,027,010	10.80		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			3,326.10000	3.32610	3,134,600	10.79		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			3,916.75000	3.91675	4,088,510	10.79		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Call			3,355.18000	3.35518	3,162,720	10.79		0.00	0	
Total R2037 Option										0.00	0	2,25
Total For R2037										309,047,160.18	3,630	155,9€
R2040 On 05/05/2022 Bond Future			10.94305	87.36175	10.86473	87.89954		11.99		1,512,843,424.75	17,317	25,0€
R2040 On 04/08/2022 Bond Future			11.12262	84.03377	11.04095	84.58002		12.20		1,357,313,453.04	16,152	101,8€
R2040 On 03/11/2022 Bond Future			11.28229	85.23932	11.19747	85.79386		11.82		0.00	0	
R2040 On 02/02/2023 Bond Future			11.42502	82.16122	11.33682	82.72581		11.97		0.00	0	
R2040 On 04/05/2023 Bond Future			11.57484	83.54603	11.48319	84.12045		11.57		0.00	0	
Total R2040 Future										2,870,156,877.79	33,469	126,91
R2040 On 05/05/2022 Bond Future	9.82	Call			0.01000	0.00001	0,000	10.73		0.00	0	1,2€
R2040 On 05/05/2022 Bond Future	9.82	Put			7,711.19000	7.71119	8,248,970	10.73		0.00	0	
R2040 On 05/05/2022 Bond Future	10.57	Call			137.90000	0.13790	43,700	11.46		0.00	0	1,2€
R2040 On 05/05/2022 Bond Future	10.57	Put			2,210.16000	2.21016	2,653,750	11.46		0.00	0	
R2040 On 05/05/2022 Bond Future	11.90	Call			6,701.74000	6.70174	6,163,170	14.86		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Put			0.00000	0.00000	0,000	15.96		0.00	0	1,2€
R2040 On 05/05/2022 Bond Future	11.90	Put			1.65000	0.00165	0,870	14.86		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Call			6,762.22000	6.76222	6,223,700	14.88		0.00	0	
R2040 On 05/05/2022 Bond Future	11.91	Put			1.52000	0.00152	0,790	14.88		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Call			6,822.63000	6.82263	6,284,160	14.89		0.00	0	
R2040 On 05/05/2022 Bond Future	11.92	Put			1.40000	0.00140	0,720	14.89		0.00	0	
R2040 On 05/05/2022 Bond Future	13.04	Call			13,154.51000	13.15451	12,616,720	15.96		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Call			2,168.90000	2.16890	1,870,610	12.24		0.00	0	
R2040 On 04/08/2022 Bond Future	11.03	Put			2,242.56000	2.24256	2,490,520	12.24		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Call			7,847.34000	7.84734	7,345,520	14.55		0.00	0	
R2040 On 04/08/2022 Bond Future	12.24	Put			355.44000	0.35544	399,870	14.55		0.00	0	4€
R2040 On 04/08/2022 Bond Future	9.70	Call			48.43000	0.04843	32,100	10.54		0.00	0	4€
R2040 On 04/08/2022 Bond Future	9.70	Put			9,870.00000	9.87000	10,399,920	10.54		0.00	0	
R2040 On 04/08/2022 Bond Future	10.70	Call			1,176.59000	1.17659	972,440	11.76		0.00	0	4€
R2040 On 04/08/2022 Bond Future	10.70	Put			3,518.22000	3.51822	3,860,320	11.76		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Call			2,203.99000	2.20399	1,902,960	12.26		0.00	0	
R2040 On 04/08/2022 Bond Future	11.04	Put			2,210.37000	2.21037	2,455,590	12.26		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040	On	04/08/2022	Bond Future	11.05	Call		2,239.36000	2.23936	1,935,610	12.27	0.00	0	
R2040	On	04/08/2022	Bond Future	11.05	Put		2,178.55000	2.17855	2,421,050	12.27	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Put		2,362.40000	2.36240	2,576,640	11.98	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Call		3,715.20000	3.71520	3,373,050	11.99	0.00	0	
R2040	On	03/11/2022	Bond Future	11.41	Put		2,336.53000	2.33653	2,548,920	11.99	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Call		3,638.97000	3.63897	3,300,530	11.97	0.00	0	
R2040	On	03/11/2022	Bond Future	11.39	Put		2,388.51000	2.38851	2,604,610	11.97	0.00	0	
R2040	On	03/11/2022	Bond Future	11.40	Call		3,677.00000	3.67700	3,336,700	11.98	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Call		2,798.25000	2.79825	2,531,710	11.84	0.00	0	
R2040	On	02/02/2023	Bond Future	11.11	Put		4,278.37000	4.27837	4,576,420	11.84	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Call		2,828.22000	2.82822	2,559,930	11.85	0.00	0	
R2040	On	02/02/2023	Bond Future	11.12	Put		4,242.22000	4.24222	4,538,520	11.85	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Call		2,768.44000	2.76844	2,503,650	11.83	0.00	0	
R2040	On	02/02/2023	Bond Future	11.10	Put		4,314.77000	4.31477	4,614,570	11.83	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put		4,167.13000	4.16713	4,442,900	11.50	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call		3,735.75000	3.73575	3,435,590	11.51	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put		4,135.50000	4.13550	4,409,760	11.51	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Call		3,767.79000	3.76779	3,466,120	11.52	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put		4,104.08000	4.10408	4,376,830	11.52	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call		3,703.83000	3.70383	3,405,180	11.50	0.00	0	
Total R2040 Option											0.00	0	4,96
Total For R2040											2,870,156,877.79	33,469	131,85
R2044	On	05/05/2022	Bond Future			10.96182	84.17212	10.88842	84.68690	12.65	3,760,473,633.12	44,676	36,47
R2044	On	04/08/2022	Bond Future			11.13163	80.92631	11.05512	81.44917	12.88	1,468,407,894.95	18,145	58,18
R2044	On	03/11/2022	Bond Future			11.28225	82.08732	11.20282	82.61818	12.48	0.00	0	
R2044	On	02/02/2023	Bond Future			11.41657	79.08161	11.33404	79.62205	12.65	0.00	0	
R2044	On	04/05/2023	Bond Future			11.55712	80.41464	11.47142	80.96453	12.24	0.00	0	
Total R2044 Future											5,228,881,528.07	62,821	94,61
R2044	On	05/05/2022	Bond Future	11.91	Call		6,710.43000	6.71043	6,194,920	15.30	0.00	0	
R2044	On	05/05/2022	Bond Future	11.91	Put		1.46000	0.00146	0,730	15.30	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Call		6,771.40000	6.77140	6,255,940	15.32	0.00	0	
R2044	On	05/05/2022	Bond Future	11.92	Put		1.35000	0.00135	0,670	15.32	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Call		6,832.29000	6.83229	6,316,870	15.34	0.00	0	
R2044	On	05/05/2022	Bond Future	11.93	Put		1.25000	0.00125	0,610	15.34	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Call		2,411.97000	2.41197	2,108,990	13.03	0.00	0	
R2044	On	04/08/2022	Bond Future	11.10	Put		2,104.59000	2.10459	2,324,470	13.03	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Call		2,338.18000	2.33818	2,040,340	13.00	0.00	0	
R2044	On	04/08/2022	Bond Future	11.08	Put		2,167.54000	2.16754	2,392,560	13.00	0.00	0	
R2044	On	04/08/2022	Bond Future	11.09	Call		2,374.85000	2.37485	2,074,430	13.01	0.00	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
R2044 On 04/08/2022 Bond Future	11.09	Put			2.13579000	2.13579	2,358,230	13.01		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Put			2,414.51000	2.41451	2,618,100	12.65		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Call			3,760.55000	3.76055	3,431,500	12.67		0.00	0	
R2044 On 03/11/2022 Bond Future	11.41	Put			2,388.04000	2.38804	2,589,850	12.67		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Call			3,683.18000	3.68318	3,357,700	12.64		0.00	0	
R2044 On 03/11/2022 Bond Future	11.39	Put			2,441.46000	2.44146	2,646,840	12.64		0.00	0	
R2044 On 03/11/2022 Bond Future	11.40	Call			3,721.67000	3.72167	3,394,400	12.65		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Call			2,975.10000	2.97510	2,710,890	12.55		0.00	0	
R2044 On 02/02/2023 Bond Future	11.15	Put			4,202.65000	4.20265	4,478,880	12.55		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Call			3,006.59000	3.00659	2,740,690	12.56		0.00	0	
R2044 On 02/02/2023 Bond Future	11.16	Put			4,166.63000	4.16663	4,441,170	12.56		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Call			2,943.78000	2.94378	2,681,250	12.54		0.00	0	
R2044 On 02/02/2023 Bond Future	11.14	Put			4,238.93000	4.23893	4,516,840	12.54		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			4,202.51000	4.20251	4,462,830	12.16		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			3,837.37000	3.83737	3,546,340	12.17		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			4,170.40000	4.17040	4,429,260	12.17		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			3,870.10000	3.87010	3,577,620	12.18		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Put			4,138.18000	4.13818	4,395,590	12.18		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Call			3,804.44000	3.80444	3,514,870	12.16		0.00	0	
Total R2044 Option										0.00	0	
Total For R2044										5,228,881,528.07	62,821	94,61
R2048 On 05/05/2022 Bond Future			10.87999	83.35523	10.82720	83.73821		13.13		799,126,590.01	9,587	129,07
R2048 On 04/08/2022 Bond Future			11.03604	84.47970	10.98637	84.83101		12.69		378,806,974.80	4,484	179,37
R2048 On 03/11/2022 Bond Future			11.18307	81.26829	11.12844	81.64601		12.95		0.00	0	
R2048 On 02/02/2023 Bond Future			11.31403	82.63011	11.25183	83.05154		12.45		0.00	0	
R2048 On 04/05/2023 Bond Future			11.44292	79.59068	11.38124	80.00035		12.71		0.00	0	
Total R2048 Future										1,177,933,564.81	14,071	308,38
R2048 On 05/05/2022 Bond Future	11.79	Call			6,526.12000	6.52612	6,141,530	16.13		0.00	0	
R2048 On 05/05/2022 Bond Future	11.79	Put			2.91000	0.00291	1,300	16.13		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Call			6,588.81000	6.58881	6,204,320	16.14		0.00	0	
R2048 On 05/05/2022 Bond Future	11.80	Put			2.69000	0.00269	1,180	16.14		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Call			6,651.43000	6.65143	6,267,040	16.16		0.00	0	
R2048 On 05/05/2022 Bond Future	11.81	Put			2.48000	0.00248	1,070	16.16		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Call			2,339.36000	2.33936	2,127,720	12.69		0.00	0	
R2048 On 04/08/2022 Bond Future	11.00	Put			2,242.69000	2.24269	2,382,360	12.69		0.00	0	
R2048 On 04/08/2022 Bond Future	10.90	Call			1,978.91000	1.97891	1,785,560	12.55		0.00	0	1,70
R2048 On 04/08/2022 Bond Future	10.90	Put			2,596.19000	2.59619	2,754,150	12.55		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Call			2,264.82000	2.26482	2,056,760	12.66		0.00	0	
R2048 On 04/08/2022 Bond Future	10.98	Put			2,310.07000	2.31007	2,453,320	12.66		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048	On	04/08/2022	Bond Future	10.99	Call		2,302.03000	2.30203	2,092,170	12.68	0.00	0	
R2048	On	04/08/2022	Bond Future	10.99	Put		2,276.27000	2.27627	2,417,720	12.68	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Call		54.11000	0.05411	40,730	10.95	0.00	0	
R2048	On	04/08/2022	Bond Future	9.70	Put		10,164.61000	10.16461	10,502,540	10.95	0.00	0	
R2048	On	04/08/2022	Bond Future	10.20	Call		337.14000	0.33714	277,690	11.19	0.00	0	1,70
R2048	On	04/08/2022	Bond Future	10.20	Put		6,273.36000	6.27336	6,565,220	11.19	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Call		638.67000	0.63867	544,160	11.61	0.00	0	
R2048	On	04/08/2022	Bond Future	10.40	Put		4,995.54000	4.99554	5,252,340	11.61	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Call		3,776.72000	3.77672	3,535,420	13.03	0.00	0	
R2048	On	03/11/2022	Bond Future	11.32	Put		2,465.82000	2.46582	2,602,240	13.03	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Call		3,697.47000	3.69747	3,458,740	13.01	0.00	0	
R2048	On	03/11/2022	Bond Future	11.30	Put		2,521.67000	2.52167	2,660,660	13.01	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Call		3,737.01000	3.73701	3,496,990	13.02	0.00	0	
R2048	On	03/11/2022	Bond Future	11.31	Put		2,493.61000	2.49361	2,631,310	13.02	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Call		3,065.79000	3.06579	2,853,020	12.29	0.00	0	
R2048	On	02/02/2023	Bond Future	11.08	Put		4,250.68000	4.25068	4,459,340	12.29	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Call		3,000.66000	3.00066	2,790,570	12.27	0.00	0	
R2048	On	02/02/2023	Bond Future	11.06	Put		4,325.47000	4.32547	4,536,810	12.27	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Call		3,033.14000	3.03314	2,821,710	12.28	0.00	0	
R2048	On	02/02/2023	Bond Future	11.07	Put		4,287.93000	4.28793	4,497,930	12.28	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		3,980.68000	3.98068	3,755,810	12.58	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		4,189.60000	4.18960	4,374,400	12.58	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		3,912.89000	3.91289	3,690,210	12.57	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		4,256.08000	4.25608	4,443,070	12.57	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		3,946.56000	3.94656	3,722,780	12.58	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		4,222.57000	4.22257	4,408,460	12.58	0.00	0	
Total R2048 Option											0.00	0	3,40
Total For R2048											1,177,933,564.81	14,071	311,78
R209	On	05/05/2022	Bond Future			10.63111	69.23435	10.58782	69.47342	12.02	75,811,613.25	1,095	12,79
R209	On	04/08/2022	Bond Future			10.79530	70.16838	10.75025	70.41158	11.64	77,044,881.24	1,098	13,09
R209	On	03/11/2022	Bond Future			10.94969	68.02949	10.90293	68.27660	11.80	0.00	0	3,6
R209	On	02/02/2023	Bond Future			11.08351	69.16974	11.03495	69.42157	11.33	0.00	0	
R209	On	04/05/2023	Bond Future			11.22234	67.18536	11.17195	67.44168	11.46	0.00	0	
Total R209 Future											152,856,494.49	2,193	29,48
R209	On	05/05/2022	Bond Future	9.50	Call		0.00000	0.00000	0,000	10.77	0.00	0	2,9
R209	On	05/05/2022	Bond Future	9.50	Put		6,411.15000	6.41115	6,650,220	10.77	0.00	0	
R209	On	05/05/2022	Bond Future	9.75	Call		0.16000	0.00016	0,010	10.74	0.00	0	6,5
R209	On	05/05/2022	Bond Future	9.75	Put		4,866.52000	4.86652	5,105,440	10.74	0.00	0	
R209	On	05/05/2022	Bond Future	10.25	Call		72.70000	0.07270	28,230	11.29	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	05/05/2022	Bond Future	10.25	Put			1,979.14000	1.97914	2,173,740	11.29	0.00	0	9,00
R209	On	05/05/2022	Bond Future	11.45	Call			4,552.43000	4.55243	4,311,090	14.60	0.00	0	
R209	On	05/05/2022	Bond Future	11.45	Put			4.24000	0.00424	1,970	14.60	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Call			7,228.43000	7.22843	6,989,340	15.35	0.00	0	
R209	On	05/05/2022	Bond Future	12.00	Put			0.03000	0.00003	0,010	15.35	0.00	0	10,00
R209	On	05/05/2022	Bond Future	10.75	Call			1,202.51000	1.20251	964,590	12.80	0.00	0	
R209	On	05/05/2022	Bond Future	10.75	Put			312.89000	0.31289	314,040	12.80	0.00	0	1,00
R209	On	05/05/2022	Bond Future	11.43	Call			4,452.52000	4.45252	4,210,890	14.56	0.00	0	
R209	On	05/05/2022	Bond Future	11.43	Put			4.92000	0.00492	2,360	14.56	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Call			4,502.48000	4.50248	4,261,000	14.58	0.00	0	
R209	On	05/05/2022	Bond Future	11.44	Put			4.56000	0.00456	2,150	14.58	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Call			1,298.50000	1.29850	1,173,340	11.42	0.00	0	
R209	On	04/08/2022	Bond Future	10.58	Put			2,228.71000	2.22871	2,346,750	11.42	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Call			1,322.76000	1.32276	1,196,280	11.44	0.00	0	
R209	On	04/08/2022	Bond Future	10.59	Put			2,197.85000	2.19785	2,314,570	11.44	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Call			1,274.48000	1.27448	1,150,670	11.41	0.00	0	
R209	On	04/08/2022	Bond Future	10.57	Put			2,259.88000	2.25988	2,379,270	11.41	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Call			2,692.81000	2.69281	2,537,880	11.83	0.00	0	
R209	On	03/11/2022	Bond Future	11.03	Put			2,024.25000	2.02425	2,116,430	11.83	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Call			4,252.77000	4.25277	4,062,590	12.44	0.00	0	
R209	On	03/11/2022	Bond Future	11.50	Put			1,190.62000	1.19062	1,247,550	12.44	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Call			2,604.42000	2.60442	2,452,110	11.80	0.00	0	
R209	On	03/11/2022	Bond Future	11.00	Put			2,092.86000	2.09286	2,187,660	11.80	0.00	0	8,00
R209	On	03/11/2022	Bond Future	11.01	Call			2,633.79000	2.63379	2,480,610	11.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.01	Put			2,069.84000	2.06984	2,163,770	11.81	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Call			2,663.32000	2.66332	2,509,260	11.82	0.00	0	
R209	On	03/11/2022	Bond Future	11.02	Put			2,047.04000	2.04704	2,140,090	11.82	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Call			176.70000	0.17670	152,980	10.44	0.00	0	
R209	On	03/11/2022	Bond Future	9.50	Put			8,217.12000	8.21712	8,440,510	10.44	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Call			505.97000	0.50597	451,690	10.40	0.00	0	
R209	On	03/11/2022	Bond Future	10.00	Put			5,536.12000	5.53612	5,728,950	10.40	0.00	0	8,00
R209	On	03/11/2022	Bond Future	10.50	Call			1,338.83000	1.33883	1,234,620	11.20	0.00	0	
R209	On	03/11/2022	Bond Future	10.50	Put			3,521.62000	3.52162	3,664,520	11.20	0.00	0	
R209	On	03/11/2022	Bond Future	9.25	Call			96.13000	0.09613	81,800	10.45	0.00	0	8,00
R209	On	03/11/2022	Bond Future	9.25	Put			9,706.06000	9.70606	9,938,840	10.45	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Call			2,161.02000	2.16102	2,036,560	11.15	0.00	0	
R209	On	02/02/2023	Bond Future	10.79	Put			3,451.68000	3.45168	3,579,050	11.15	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Call			2,184.99000	2.18499	2,059,730	11.16	0.00	0	
R209	On	02/02/2023	Bond Future	10.80	Put			3,422.29000	3.42229	3,548,860	11.16	0.00	0	
R209	On	02/02/2023	Bond Future	10.78	Call			2,137.42000	2.13742	2,013,780	11.15	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
R209	On	02/02/2023	Bond Future	10.78	Put		3,481.51000	3.48151	3,609,700	11.15	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		2,928.49000	2.92849	2,788,620	11.35	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		3,296.87000	3.29687	3,413,320	11.35	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		2,954.00000	2.95400	2,813,450	11.35	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		3,271.02000	3.27102	3,386,790	11.35	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Call		2,902.80000	2.90280	2,763,630	11.34	0.00	0	
R209	On	04/05/2023	Bond Future	11.09	Put		3,322.61000	3.32261	3,439,760	11.34	0.00	0	
Total R209 Option											0.00	0	53,60
Total For R209											152,856,494.49	2,193	83,05
R210	On	05/05/2022	Bond Future			219.54847	219.54847	219.66630	219.66630		9,879,681.15	45	97
R210	On	04/08/2022	Bond Future			222.56552	222.56552	222.68788	222.68788		10,015,448.40	45	96
R210	On	03/11/2022	Bond Future			222.85596	222.85596	222.98114	222.98114		0.00	0	
R210	On	02/02/2023	Bond Future			226.63296	226.63296	226.76226	226.76226		0.00	0	
R210	On	04/05/2023	Bond Future			227.45306	227.45306	227.58519	227.58519		0.00	0	
Total R210 Future											19,895,129.55	90	1,93
Total For R210											19,895,129.55	90	1,93
R213	On	05/05/2022	Bond Future			10.15521	83.24561	10.11314	83.45804	9.19	65,264,558.24	784	21,67
R213	On	04/08/2022	Bond Future			10.35091	84.36864	10.31401	84.54934	8.99	20,248,473.60	240	12,93
R213	On	03/11/2022	Bond Future			10.53830	82.03980	10.49562	82.24282	8.99	0.00	0	
R213	On	02/02/2023	Bond Future			10.70451	83.41354	10.65218	83.65554	8.63	0.00	0	
R213	On	04/05/2023	Bond Future			10.87252	81.27232	10.82189	81.49992	8.69	0.00	0	
Total R213 Future											85,513,031.84	1,024	34,61
R213	On	05/05/2022	Bond Future	10.63	Call		2,603.98000	2.60398	2,380,430	10.62	0.00	0	
R213	On	05/05/2022	Bond Future	10.63	Put		42.41000	0.04241	31,290	10.62	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Call		2,649.96000	2.64996	2,426,740	10.63	0.00	0	
R213	On	05/05/2022	Bond Future	10.64	Put		39.85000	0.03985	29,060	10.63	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Call		2,696.02000	2.69602	2,473,150	10.65	0.00	0	
R213	On	05/05/2022	Bond Future	10.65	Put		37.42000	0.03742	26,980	10.65	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Call		759.88000	0.75988	685,890	8.68	0.00	0	
R213	On	04/08/2022	Bond Future	9.90	Put		2,823.02000	2.82302	2,929,730	8.68	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Call		727.28000	0.72728	655,290	8.66	0.00	0	
R213	On	04/08/2022	Bond Future	9.88	Put		2,891.77000	2.89177	3,000,480	8.66	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Call		743.38000	0.74338	670,400	8.67	0.00	0	
R213	On	04/08/2022	Bond Future	9.89	Put		2,857.17000	2.85717	2,964,890	8.67	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Put		6,784.89000	6.78489	6,960,340	8.22	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Call		853.07000	0.85307	784,880	8.48	0.00	0	
R213	On	03/11/2022	Bond Future	9.84	Put		4,055.17000	4.05517	4,190,000	8.48	0.00	0	47
R213	On	03/11/2022	Bond Future	10.19	Put		2,939.42000	2.93942	3,046,510	8.77	0.00	0	47
R213	On	03/11/2022	Bond Future	10.37	Call		1,855.01000	1.85501	1,745,120	8.90	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	Open Interest
R213	On	03/11/2022	Bond Future	10.37	Put		2,456.35000	2.45635	2,549,480	8.90	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Call		219.29000	0.21929	194,240	8.23	0.00	0	20
R213	On	03/11/2022	Bond Future	9.13	Put		7,073.09000	7.07309	7,251,060	8.23	0.00	0	
R213	On	03/11/2022	Bond Future	9.19	Call		247.36000	0.24736	219,790	8.22	0.00	0	4
R213	On	03/11/2022	Bond Future	10.39	Put		2,406.22000	2.40622	2,497,840	8.92	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Call		1,924.35000	1.92435	1,812,190	8.92	0.00	0	
R213	On	03/11/2022	Bond Future	10.40	Put		2,381.56000	2.38156	2,472,420	8.92	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Call		1,075.40000	1.07540	996,150	8.60	0.00	0	
R213	On	03/11/2022	Bond Future	9.98	Put		3,580.35000	3.58035	3,704,120	8.60	0.00	0	20
R213	On	03/11/2022	Bond Future	10.19	Call		1,466.45000	1.46645	1,370,520	8.77	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Call		1,877.81000	1.87781	1,767,170	8.91	0.00	0	
R213	On	03/11/2022	Bond Future	10.38	Put		2,431.07000	2.43107	2,523,450	8.91	0.00	0	
R213	On	03/11/2022	Bond Future	10.39	Call		1,901.00000	1.90100	1,789,600	8.92	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Call		1,572.74000	1.57274	1,469,870	8.28	0.00	0	
R213	On	02/02/2023	Bond Future	10.21	Put		3,655.14000	3.65514	3,794,270	8.28	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Call		1,851.12000	1.85112	1,737,480	8.38	0.00	0	
R213	On	02/02/2023	Bond Future	10.35	Put		3,266.87000	3.26687	3,395,230	8.38	0.00	0	4
R213	On	02/02/2023	Bond Future	9.16	Call		344.52000	0.34452	309,920	7.91	0.00	0	4
R213	On	02/02/2023	Bond Future	9.16	Put		7,652.42000	7.65242	7,859,820	7.91	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Call		1,217.97000	1.21797	1,130,580	8.13	0.00	0	
R213	On	02/02/2023	Bond Future	10.01	Put		4,264.71000	4.26471	4,419,320	8.13	0.00	0	4
R213	On	02/02/2023	Bond Future	12.20	Call		7,443.86000	7.44386	7,231,950	10.11	0.00	0	
R213	On	02/02/2023	Bond Future	12.20	Put		662.56000	0.66256	692,650	10.11	0.00	0	9
R213	On	02/02/2023	Bond Future	10.22	Call		1,592.05000	1.59205	1,488,410	8.29	0.00	0	
R213	On	02/02/2023	Bond Future	10.22	Put		3,626.60000	3.62660	3,764,960	8.29	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Call		1,611.22000	1.61122	1,506,800	8.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.23	Put		3,597.96000	3.59796	3,735,540	8.30	0.00	0	
R213	On	02/02/2023	Bond Future	10.43	Call		2,021.31000	2.02131	1,901,590	8.43	0.00	0	9
R213	On	02/02/2023	Bond Future	10.43	Put		3,059.18000	3.05918	3,181,460	8.43	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		3,041.51000	3.04151	3,145,410	8.69	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Call		2,671.10000	2.67110	2,548,570	8.68	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		3,086.29000	3.08629	3,191,360	8.68	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		2,693.96000	2.69396	2,570,840	8.68	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		3,063.84000	3.06384	3,168,320	8.68	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		2,716.92000	2.71692	2,593,220	8.69	0.00	0	
Total R213 Option											0.00	0	5,28
Total For R213											85,513,031.84	1,024	39,85
R214	On	05/05/2022	Bond Future			10.93035	66.17849	10.85249	66.62341	13.11	46,258,764.51	699	9,5
R214	On	04/08/2022	Bond Future			11.08911	67.07132	11.01363	67.49278	12.69	48,559,635.68	724	15,2

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R214	On	03/11/2022	Bond Future			11.23895	64.74744	11.15767	65.19201		12.94	0.00	0	
R214	On	02/02/2023	Bond Future			11.37259	65.83217	11.28284	66.31410		12.45	0.00	0	
R214	On	04/05/2023	Bond Future			11.50435	63.64891	11.41431	64.12373		12.67	0.00	0	
Total R214 Future											94,818,400.19	1,423	24,80	
R214	On	05/05/2022	Bond Future	11.73	Call			4,756.36000	4.75636	4,309,900	16.00	0.00	0	
R214	On	05/05/2022	Bond Future	11.73	Put			4.52000	0.00452	2,980	16.00	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Call			4,807.01000	4.80701	4,360,630	16.02	0.00	0	
R214	On	05/05/2022	Bond Future	11.74	Put			4.20000	0.00420	2,740	16.02	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Call			4,857.61000	4.85761	4,411,300	16.04	0.00	0	
R214	On	05/05/2022	Bond Future	11.75	Put			3.90000	0.00390	2,510	16.04	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Call			1,757.69000	1.75769	1,527,710	12.68	0.00	0	
R214	On	04/08/2022	Bond Future	10.99	Put			1,890.52000	1.89052	2,082,000	12.68	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Call			1,700.66000	1.70066	1,475,000	12.65	0.00	0	
R214	On	04/08/2022	Bond Future	10.97	Put			1,946.25000	1.94625	2,142,050	12.65	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Call			1,729.05000	1.72905	1,501,230	12.66	0.00	0	
R214	On	04/08/2022	Bond Future	10.98	Put			1,918.23000	1.91823	2,111,870	12.66	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Put			1,974.85000	1.97485	2,146,360	13.06	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Call			3,050.75000	3.05075	2,776,190	13.07	0.00	0	
R214	On	03/11/2022	Bond Future	11.36	Put			1,952.97000	1.95297	2,122,980	13.07	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Call			2,987.51000	2.98751	2,715,970	13.05	0.00	0	
R214	On	03/11/2022	Bond Future	11.34	Put			1,996.93000	1.99693	2,169,960	13.05	0.00	0	
R214	On	03/11/2022	Bond Future	11.35	Call			3,019.06000	3.01906	2,746,000	13.06	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Call			2,379.88000	2.37988	2,149,340	12.29	0.00	0	
R214	On	02/02/2023	Bond Future	11.08	Put			3,490.42000	3.49042	3,741,810	12.29	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Call			2,405.48000	2.40548	2,173,430	12.30	0.00	0	
R214	On	02/02/2023	Bond Future	11.09	Put			3,460.56000	3.46056	3,710,440	12.30	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Call			2,354.66000	2.35466	2,125,620	12.28	0.00	0	
R214	On	02/02/2023	Bond Future	11.07	Put			3,520.72000	3.52072	3,773,610	12.28	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			3,415.10000	3.41510	3,639,700	12.55	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			3,152.99000	3.15299	2,901,510	12.56	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			3,388.71000	3.38871	3,612,050	12.56	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			3,179.83000	3.17983	2,927,100	12.57	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			3,362.23000	3.36223	3,584,320	12.57	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Call			3,125.99000	3.12599	2,875,770	12.55	0.00	0	
Total R214 Option											0.00	0		
Total For R214											94,818,400.19	1,423	24,80	
Total for Bond											17,654,532,429.92	190,658	1,675,00	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 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 ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
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	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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			816.85700	816.85700	819.16600	819.16600				2,932,516,630.00	359	
GOVI On 04/08/2022 GOVI			827.74800	827.74800	830.12100	830.12100				5,206,534,920.00	629	1,10
GOVI On 03/11/2022 GOVI			839.71500	839.71500	842.13600	842.13600				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	02/02/2023	GOVI			853.72800	853.72800	856.21200	856.21200			0.00	0	
GOVI	On	04/05/2023	GOVI			868.04300	868.04300	870.57800	870.57800			0.00	0	
Total GOVI Future												8,139,051,550.00	988	1,11
GOVI	On	05/05/2022	GOVI	788.23	Call			309,360.00000	30.93600	286,270,000		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			309,260.00000	30.92600	286,170,000		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			309,160.00000	30.91600	286,070,000		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			108,410.00000	10.84100	84,680,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.28	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Call			108,610.00000	10.86100	84,880,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.26	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/08/2022	GOVI	819.27	Call			108,510.00000	10.85100	84,780,000		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			217,060.00000	21.70600	192,850,000		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			217,260.00000	21.72600	193,050,000		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			217,160.00000	21.71600	192,950,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Call			53,820.00000	5.38200	28,980,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.83	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Call			53,720.00000	5.37200	28,880,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.84	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Call			53,920.00000	5.39200	29,080,000		0.00	0	
GOVI	On	02/02/2023	GOVI	850.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			177,080.00000	17.70800	151,730,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call			176,980.00000	17.69800	151,630,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Call			177,180.00000	17.71800	151,830,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												8,139,051,550.00	988	1,11
Total for GOVI												8,139,051,550.00	988	1,11
AL37	On	05/05/2022	Index Future			817.45600	817.45600	816.93100	816.93100			0.00	0	
AL37	On	04/08/2022	Index Future			828.35400	828.35400	827.85600	827.85600			0.00	0	
AL37	On	03/11/2022	Index Future			840.33100	840.33100	839.83900	839.83900			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	02/02/2023	Index Future			854.35400	854.35400	853.87600	853.87600			0.00	0	
AL37	On	04/05/2023	Index Future			868.67900	868.67900	868.20300	868.20300			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/05/2022	Index Future			928.12600	928.12600	930.30600	930.30600			0.00	0	
AL7T	On	04/08/2022	Index Future			940.50000	940.50000	942.74700	942.74700			0.00	0	
AL7T	On	03/11/2022	Index Future			954.09800	954.09800	956.39300	956.39300			0.00	0	
AL7T	On	02/02/2023	Index Future			970.02000	970.02000	972.37800	972.37800			0.00	0	
AL7T	On	04/05/2023	Index Future			986.28400	986.28400	988.69400	988.69400			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/05/2022	Index Future			828.29100	828.29100	830.64000	830.64000			695,764,440.00	84	7
ALBI	On	04/08/2022	Index Future			839.33400	839.33400	841.74800	841.74800			705,040,560.00	84	12
ALBI	On	03/11/2022	Index Future			851.46900	851.46900	853.93200	853.93200			0.00	0	
ALBI	On	02/02/2023	Index Future			865.67800	865.67800	868.20500	868.20500			0.00	0	
ALBI	On	04/05/2023	Index Future			880.19300	880.19300	882.77200	882.77200			0.00	0	
Total ALBI Future												1,400,805,000.00	168	15
Total For ALBI												1,400,805,000.00	168	15
IGOV	On	05/05/2022	Index Future			317.59300	317.59300	317.62300	317.62300			1,184,621,890.00	373	.
IGOV	On	04/08/2022	Index Future			321.90600	321.90600	321.95000	321.95000			1,200,709,380.00	373	48
IGOV	On	03/11/2022	Index Future			326.63800	326.63800	326.68800	326.68800			0.00	0	.
IGOV	On	02/02/2023	Index Future			332.16600	332.16600	332.22400	332.22400			0.00	0	
IGOV	On	04/05/2023	Index Future			337.81000	337.81000	337.87300	337.87300			0.00	0	
Total IGOV Future												2,385,331,270.00	746	51
Total For IGOV												2,385,331,270.00	746	51
Total for Index												3,786,136,270.00	914	71
JIBAR f	On	18/05/2022	Jibar Future			4.53000	95.47000	4.52000	95.48000			0.00	0	
JIBAR f	On	15/06/2022	Jibar Future			4.88000	95.12000	4.86500	95.13500			0.00	0	
JIBAR f	On	20/07/2022	Jibar Future			4.97000	95.03000	4.95000	95.05000			0.00	0	
JIBAR f	On	17/08/2022	Jibar Future			5.27500	94.72500	5.26500	94.73500			0.00	0	
JIBAR f	On	21/09/2022	Jibar Future			5.40500	94.59500	5.39500	94.60500			0.00	0	
JIBAR f	On	19/10/2022	Jibar Future			5.71500	94.28500	5.70000	94.30000			0.00	0	
JIBAR f	On	21/12/2022	Jibar Future			6.15000	93.85000	6.14000	93.86000			0.00	0	6
JIBAR f	On	15/03/2023	Jibar Future			6.48000	93.52000	6.47000	93.53000			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			6.78000	93.22000	6.75000	93.25000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			7.02000	92.98000	6.99000	93.01000			0.00	0	7
JIBAR f	On	20/12/2023	Jibar Future			7.11500	92.88500	7.08000	92.92000			0.00	0	7
JIBAR f	On	20/03/2024	Jibar Future			7.34500	92.65500	7.31500	92.68500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total Jibar Future										0.00	0	21
Total For JIBAR FUTURE										0.00	0	21
Total for Jibar										0.00	0	21
Total for Derivatives :										29,579,720,249.92	192,560	1,677,12
ABCPI3 On 07/12/2023 Spot Bond			2.31800	323.82841	2.31800	323.78637				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.70451				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.76645				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	103.15572	9.65000	103.12901				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.32500	91.90515	11.32500	91.87735				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.00947				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.70909				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.18555				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.60547				0.00	1,650,447,600	397,221,200
Total ABFN16 SPOT										0.00	1,650,447,600	397,221,200
Total For ABFN16										0.00	1,650,447,600	397,221,200
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.44087				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.01560				0.00	550,148,400	132,406,80
Total ABFN21 SPOT										0.00	550,148,400	132,406,80
Total For ABFN21										0.00	550,148,400	132,406,80
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.59910				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	101.05755				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.59526				0.00	1,650,444,800	397,220,10
Total ABFN25 SPOT										0.00	1,650,444,800	397,220,10
Total For ABFN25										0.00	1,650,444,800	397,220,10
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.50421				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.33746				0.00	8,272,017,200	1,487,287,20
Total ABFN28 SPOT										0.00	8,272,017,200	1,487,287,20
Total For ABFN28										0.00	8,272,017,200	1,487,287,20
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.53203				0.00	5,501,528,800	1,324,085,30
Total ABFN29 SPOT										0.00	5,501,528,800	1,324,085,30
Total For ABFN29										0.00	5,501,528,800	1,324,085,30
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.41679				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.37683				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.14074				0.00	2,090,566,000	503,146,30
Total ABFN33 SPOT										0.00	2,090,566,000	503,146,30
Total For ABFN33										0.00	2,090,566,000	503,146,30
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.16810				0.00	1,650,452,400	397,223,10
Total ABFN35 SPOT										0.00	1,650,452,400	397,223,10
Total For ABFN35										0.00	1,650,452,400	397,223,10
ABFN3: On 07/02/2026 Spot Bond					0.00000	99.70921				0.00	2,200,618,000	529,636,60
Total ABFN36 SPOT										0.00	2,200,618,000	529,636,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For ABFN36										0.00	2,200,618,000	529,636,600
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.05574				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.78884				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.84197				0.00	10,362,040,400	2,181,900,200
Total ABFN40 SPOT										0.00	10,362,040,400	2,181,900,200
Total For ABFN40										0.00	10,362,040,400	2,181,900,200
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.95267				0.00	2,200,619,200	529,637,200
Total ABFN41 SPOT										0.00	2,200,619,200	529,637,200
Total For ABFN41										0.00	2,200,619,200	529,637,200
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.29127				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.21284				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.21809				0.00	7,881,572,400	1,845,637,100
Total ABFN44 SPOT										0.00	7,881,572,400	1,845,637,100
Total For ABFN44										0.00	7,881,572,400	1,845,637,100
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.22188				0.00	7,683,973,200	1,849,345,100
Total ABFN45 SPOT										0.00	7,683,973,200	1,849,345,100
Total For ABFN45										0.00	7,683,973,200	1,849,345,100
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.54138				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.98870				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	100.89450				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN48 On 30/03/2024 Spot Bond					0.00000	100.63341				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN49 On 30/03/2026 Spot Bond					0.00000	100.41362				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN50 On 30/03/2028 Spot Bond					0.00000	100.51341				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN51 On 30/03/2031 Spot Bond					0.00000	100.30579				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN52 On 14/02/2025 Spot Bond					0.00000	101.06087				0.00	5,195,242,400	1,298,810,600
Total ABFN53 SPOT										0.00	5,195,242,400	1,298,810,600
Total For ABFN53										0.00	5,195,242,400	1,298,810,600
ABFN53 On 14/02/2027 Spot Bond					0.00000	101.09670				0.00	2,016,535,600	480,640,700
Total ABFN54 SPOT										0.00	2,016,535,600	480,640,700
Total For ABFN54										0.00	2,016,535,600	480,640,700
ABFN54 On 14/02/2029 Spot Bond					0.00000	101.12662				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.98966				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	100.87781				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.12957				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.55102				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.58331				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	101.62515				0.00	5,982,000	1,414,700
Total ABK12 SPOT										0.00	5,982,000	1,414,700
Total For ABK12										0.00	5,982,000	1,414,700
ABKI04 On 13/03/2024 Spot Bond			6.77000	6.77000	6.77000	149.43120				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	35.87629	100.00000	35.79495				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			2.52000	2.52000	2.52000	158.84106				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	210.34194				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			4.33000	4.33000	4.33000	238.94913				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.09000	7.09000	7.09000	101.75682				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.20000	8.20000	8.20000	112.41358				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS13 On 14/05/2022 Spot Bond			5.53000	104.59979	5.53000	104.58398			2,811,677,624,000.00		508,440,800	120,976,500
Total ABS13 SPOT									2,811,677,624,000.00		508,440,800	120,976,500
Total For ABS13									2,811,677,624,000.00		508,440,800	120,976,500
ABS15 On 11/11/2022 Spot Bond			5.62000	106.70213	5.62000	106.68580				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			7.89000	112.44157	7.89000	112.41754				0.00	0	
Total ABS16 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 ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.61000	113.72511	8.61000	113.69863				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			6.06000	105.92564	6.06000	105.90846				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS7 On 11/09/2026 Spot Bond			7.98000	104.12917	7.98000	104.10703		160,031,165,784,000.00		20,054,030,800	3,675,972,800	
Total ABS7 SPOT								160,031,165,784,000.00		20,054,030,800	3,675,972,800	
Total For ABS7								160,031,165,784,000.00		20,054,030,800	3,675,972,800	
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.44621	100.00000	12.41882				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			1.57300	327.50768	1.57300	327.47183				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.07500	11.07500	11.07500	102.94878				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.69509				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.67504				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	100.52077				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.67334				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.67334				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.69043				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.69043				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	173.95665				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	176.90135				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.64122				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.56746				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	101.11204				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.34246				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.26188				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.49257				0.00	7,307,204,400	2,239,825,900
Total AGL02 SPOT										0.00	7,307,204,400	2,239,825,900
Total For AGL02										0.00	7,307,204,400	2,239,825,900
AGL03 On 17/05/2025 Spot Bond					0.00000	103.87567				0.00	8,433,398,800	1,981,653,500
Total AGL03 SPOT										0.00	8,433,398,800	1,981,653,500
Total For AGL03										0.00	8,433,398,800	1,981,653,500
AGT01 On 10/10/2023 Spot Bond					0.00000	104.22587				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGT02 On 28/11/2024 Spot Bond					0.00000	105.81133				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.89218				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.50828				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.14576				0.00	4,090,214,000	1,022,553,500
Total AH2A11 SPOT										0.00	4,090,214,000	1,022,553,500
Total For AH2A11										0.00	4,090,214,000	1,022,553,500
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.15047				0.00	11,022,570,800	2,537,645,500
Total AH2A21 SPOT										0.00	11,022,570,800	2,537,645,500
Total For AH2A21										0.00	11,022,570,800	2,537,645,500
AH2A3 On 18/07/2026 Spot Bond			8.50000	99.45295	8.50000	99.43008				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.15774				0.00	661,520,400	159,295,000
Total AH2B11 SPOT										0.00	661,520,400	159,295,000
Total For AH2B11										0.00	661,520,400	159,295,000
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.18193				0.00	986,925,200	241,536,400
Total AH2C11 SPOT										0.00	986,925,200	241,536,400
Total For AH2C11										0.00	986,925,200	241,536,400
AHF2D On 18/07/2026 Spot Bond					0.00000	100.21208				0.00	2,078,096,800	519,524,200
Total AHF2D1 SPOT										0.00	2,078,096,800	519,524,200
Total For AHF2D1										0.00	2,078,096,800	519,524,200
AHF2O On 18/04/2023 Spot Bond					0.00000	100.13300				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.05771				0.00	0	200,000,000
Total AHF5A2 SPOT										0.00	0	200,000,000
Total For AHF5A2										0.00	0	200,000,000
AHF5A On 21/08/2023 Spot Bond			6.78000	105.62183	6.78000	105.60239				0.00	0	
Total AHF5A3 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 AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.99464				0.00	400,000,000	200,000,000
Total AHF5A4 SPOT										0.00	400,000,000	200,000,000
Total For AHF5A4										0.00	400,000,000	200,000,000
AHF5B On 21/08/2023 Spot Bond					0.00000	101.11175				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.18379				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.17511				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	101.09087				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.48095				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.11166				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.18369				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.68733				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.18491				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.27220				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.14768				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.12067				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.21969				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.18549				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.31860				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.74123				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.78000	103.66195	7.78000	103.64022			521,135,520,000.00	66,984,000	16,707,600	
Total AIR02 SPOT									521,135,520,000.00	66,984,000	16,707,600	
Total For AIR02									521,135,520,000.00	66,984,000	16,707,600	
AIR04 On 29/05/2024 Spot Bond			8.27200	105.68206	8.27200	105.65840			325,526,361,600.00	39,352,800	9,838,200	
Total AIR04 SPOT									325,526,361,600.00	39,352,800	9,838,200	
Total For AIR04									325,526,361,600.00	39,352,800	9,838,200	
AIR05 On 29/05/2030 Spot Bond			12.16500	93.20543	12.16500	93.17502			0.00	0	0	
Total AIR05 SPOT									0.00	0	0	
Total For AIR05									0.00	0	0	
AIRL01 On 30/04/2028 Spot Bond			5.51000	188.68188	5.51000	188.64113			0.00	0	0	
Total AIRL01 SPOT									0.00	0	0	
Total For AIRL01									0.00	0	0	
APF06 On 24/08/2022 Spot Bond					0.00000	101.14458			0.00	0	0	
Total APF06 SPOT									0.00	0	0	
Total For APF06									0.00	0	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.60149			0.00	0	0	
Total APF07 SPOT									0.00	0	0	
Total For APF07									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
APF09 On 24/07/2023 Spot Bond					0.00000	100.05032				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.81054				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.77955				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF15 On 24/02/2023 Spot Bond					0.00000	101.22091				0.00	0	
Total APF15 SPOT										0.00	0	
Total For APF15										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	99.77860				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
ASN02 On 07/12/2033 Spot Bond			4.68000	254.19761	4.68000	254.14841				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.18000	221.10737	5.18000	221.06159				0.00	0	340,200,00
Total ASN037 SPOT										0.00	0	340,200,00
Total For ASN037										0.00	0	340,200,00
ASN15 On 31/03/2028 Spot Bond			4.35000	200.73719	4.35000	200.70021				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN18 On 20/06/2022 Spot Bond					0.00000	100.74268				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19 On 30/06/2022 Spot Bond					0.00000	100.52670				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19 On 31/01/2038 Spot Bond			4.70000	117.79318	4.70000	117.77021				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19 On 20/06/2022 Spot Bond					0.00000	100.59000				0.00	0	
Total ASN196 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 ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.59825				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.65440				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	105.16992				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.96260				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.74068				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.59186				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	101.20205				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	101.13549				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	101.10815				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.79456				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	100.59405				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	100.63520				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	101.34758				0.00	0	500,000,00
Total ASN310 SPOT										0.00	0	500,000,00
Total For ASN310										0.00	0	500,000,00
ASN310 On 31/03/2029 Spot Bond			4.15500	4.15500	4.15500	110.94056				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			4.82500	4.82500	4.82500	103.33148				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN320 On 20/06/2024 Spot Bond					0.00000	100.77731				0.00	0	500,000,00
Total ASN327 SPOT										0.00	0	500,000,00
Total For ASN327										0.00	0	500,000,00
ASN327 On 20/06/2024 Spot Bond					0.00000	100.87876				0.00	0	500,000,00
Total ASN328 SPOT										0.00	0	500,000,00
Total For ASN328										0.00	0	500,000,00
ASN328 On 09/05/2024 Spot Bond					0.00000	101.33555				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	100.01946				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			4.81000	116.19338	4.81000	116.17039				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	100.64520				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.58994				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	100.62534				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35: On 20/06/2024 Spot Bond					0.00000	100.62008				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.62008				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.99593				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.94923				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.79942				0.00	0	1,000,000,00
Total ASN373 SPOT										0.00	0	1,000,000,00
Total For ASN373										0.00	0	1,000,000,00
ASN37: On 20/12/2024 Spot Bond					0.00000	100.63009				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.12187				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.73599				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	100.73599				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	101.14692				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.61402				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2022 Spot Bond					0.00000	101.02374				0.00	0	
Total ASN395 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 ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.69302				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.61000				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.71038				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2022 Spot Bond					0.00000	100.83861				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.66976				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.57398				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.59092				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.76021				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.29705				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	104.21696				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.14344				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	100.14466				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	102.23101				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	101.71693				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.98543				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.98300				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.40486				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.87611				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	113.70300				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63000	10.63000	10.63000	101.67438				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.34732				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.66737				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN49(On 15/09/2025 Spot Bond					0.00000	100.66737				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	100.93649				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			9.89500	99.89707	9.89500	99.87057				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50(On 21/12/2026 Spot Bond			9.07500	99.54794	9.07500	99.52367				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			9.62500	98.29189	9.62500	98.26652				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			9.62500	98.29189	9.62500	98.26652				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2022 Spot Bond			9.10000	102.18080	9.10000	102.15591				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52(On 31/07/2024 Spot Bond			11.05000	102.64909	11.05000	102.61860				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			11.00000	102.63726	11.00000	102.60691				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	102.51895	10.50000	102.48996				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.50000	102.51895	10.50000	102.48996				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	100.45636				0.00	0	
Total ASN540 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	99.91794				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 28/11/2022 Spot Bond					0.00000	101.36103				0.00	1,000,000,000	500,000,000
Total ASN542 SPOT										0.00	1,000,000,000	500,000,000
Total For ASN542										0.00	1,000,000,000	500,000,000
ASN54: On 31/07/2023 Spot Bond			10.60000	102.54262	10.60000	102.51337				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47000	103.44097	10.47000	102.48294				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.55000	102.53078	10.55000	102.50167				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.81833				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.05199				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.93672				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN57: On 13/02/2023 Spot Bond					0.00000	100.45325				0.00	0	
Total ASN575 SPOT										0.00	0	
Total For ASN575										0.00	0	
ASN57: On 20/12/2022 Spot Bond					0.00000	100.58998				0.00	0	
Total ASN579 SPOT										0.00	0	
Total For ASN579										0.00	0	
ASN58: On 13/02/2023 Spot Bond					0.00000	100.93334				0.00	0	9,000,000,000
Total ASN580 SPOT										0.00	0	9,000,000,000
Total For ASN580										0.00	0	9,000,000,000
ASN58: On 14/11/2022 Spot Bond					0.00000	101.38227				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN583 SPOT										0.00	0	
Total For ASN583										0.00	0	
ASN583 On 18/03/2024 Spot Bond					0.00000	101.68684				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2023 Spot Bond			9.22000	102.21538	9.22000	102.18993				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 11/04/2023 Spot Bond					0.00000	100.27871				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN596 On 17/04/2023 Spot Bond					0.00000	100.15807				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN597 On 24/04/2023 Spot Bond					0.00000	100.02124				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.04934				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	101.21113				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602 On 31/01/2030 Spot Bond					0.00000	98.50407				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN607 On 31/01/2030 Spot Bond					0.00000	99.90107				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610 On 31/03/2023 Spot Bond					0.00000	100.65500				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611 On 06/05/2024 Spot Bond					0.00000	99.83843				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61: On 21/12/2026 Spot Bond					0.00000	100.65470				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.38766				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	101.63924				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.62158				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.26718				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.43231				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.70041				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.76628				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.00850				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	99.87681				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.85759				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.34160				0.00	0	
Total ASN646 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.57889				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	101.02944				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.21001				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.44271				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.54898				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.73523				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.76528				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	103.17311				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	101.10058				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.56563				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.98352				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	99.90631				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.34504				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.90197				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.66506				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.67007				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.59999				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.36950				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.66563				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.29988				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.58644				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.00991				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2022 Spot Bond					0.00000	100.40795				0.00	0	
Total ASN717 SPOT										0.00	0	
Total For ASN717										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71: On 30/09/2024 Spot Bond					0.00000	100.45037				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.80257				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN72: On 15/10/2022 Spot Bond					0.00000	100.15514				0.00	0	
Total ASN724 SPOT										0.00	0	
Total For ASN724										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.93776				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	99.90940				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.15591				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.58436				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.63998				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.65001				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	101.60935				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	99.91383				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN75: On 31/05/2022 Spot Bond					0.00000	100.91219				0.00	0	
Total ASN758 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 ASN758										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.81881				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.77427				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.32884	9.32884	9.32884	108.00427				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN78: On 25/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN785 SPOT										0.00	0	
Total For ASN785										0.00	0	
ASN78: On 28/04/2022 Spot Bond					0.00000	101.34581				0.00	0	
Total ASN787 SPOT										0.00	0	
Total For ASN787										0.00	0	
ASN78: On 28/04/2022 Spot Bond					0.00000	101.35814				0.00	0	
Total ASN789 SPOT										0.00	0	
Total For ASN789										0.00	0	
ASN79: On 28/04/2022 Spot Bond					0.00000	101.35814				0.00	0	
Total ASN790 SPOT										0.00	0	
Total For ASN790										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.01002				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.20000	10.20000	10.20000	101.71906				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN79: On 06/06/2022 Spot Bond					0.00000	100.80042				0.00	0	
Total ASN797 SPOT										0.00	0	
Total For ASN797										0.00	0	
ASN80: On 08/06/2022 Spot Bond					0.00000	100.67767				0.00	0	
Total ASN802 SPOT										0.00	0	
Total For ASN802										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	99.90242				0.00	12,980,772,000	3,109,727,000

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 ASN803 SPOT										0.00	12,980,772,000	3,109,727,000
Total For ASN803										0.00	12,980,772,000	3,109,727,000
ASN803 On 31/01/2027 Spot Bond					0.00000	99.91453				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	99.91443				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 15/03/2023 Spot Bond					0.00000	100.84261				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN807 On 21/12/2026 Spot Bond					0.00000	100.67904				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN808 On 01/07/2022 Spot Bond					0.00000	100.39701				0.00	0	
Total ASN817 SPOT										0.00	0	
Total For ASN817										0.00	0	
ASN817 On 06/04/2025 Spot Bond					0.00000	100.44583				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN818 On 01/07/2022 Spot Bond					0.00000	100.40848				0.00	0	
Total ASN819 SPOT										0.00	0	
Total For ASN819										0.00	0	
ASN819 On 02/04/2026 Spot Bond					0.00000	100.39225				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN820 On 08/04/2025 Spot Bond					0.00000	100.31993				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.34212				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN822 On 31/01/2037 Spot Bond					0.00000	99.81040				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN82: On 08/04/2025 Spot Bond					0.00000	100.33941				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.40523				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.40417				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.28876				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.24914				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.24914				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.14996				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.13368				0.00	0	6,000,000,00
Total ASN837 SPOT										0.00	0	6,000,000,00
Total For ASN837										0.00	0	6,000,000,00
ASN83: On 21/04/2027 Spot Bond					0.00000	100.11922				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.11828				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.11828				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.10735				0.00	0	
Total ASN841 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 ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000.00
Total ASN842 SPOT										0.00	0	30,000,000.00
Total For ASN842										0.00	0	30,000,000.00
ASN84: On 26/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.50621				0.00	0	
Total BAW22 SPOT										0.00	0	
Total For BAW22										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.91820				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	101.05918				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.45204				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.78500	99.39817	6.78500	99.38005			25,116,506,736.000.00		3,701,769,600	891,842.00
Total BAW33 SPOT									25,116,506,736.000.00	3,701,769,600	891,842.00	
Total For BAW33									25,116,506,736.000.00	3,701,769,600	891,842.00	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.27367				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.61789				0.00	0	600,000.00
Total BAW36 SPOT										0.00	0	600,000.00
Total For BAW36										0.00	0	600,000.00
BAYA6: On 30/09/2022 Spot Bond					0.00000	100.67896				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.98000	8.98000	8.98000	102.77207				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.68500	11.68500	11.68500	102.43263				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.65225				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.48413				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.48479				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.43056				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.82913				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.35621				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.34913				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA81 On 30/06/2023 Spot Bond					0.00000	100.71687				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.97452				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA87 On 30/09/2023 Spot Bond					0.00000	100.84775				0.00	0	
Total BAYA83 SPOT										0.00	0	
Total For BAYA83										0.00	0	
BAYA84 On 31/01/2023 Spot Bond					0.00000	100.67811				0.00	0	
Total BAYA84 SPOT										0.00	0	
Total For BAYA84										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.71591				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA86 On 31/03/2023 Spot Bond					0.00000	100.74033				0.00	0	
Total BAYA86 SPOT										0.00	0	
Total For BAYA86										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.88898				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.49697				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.21894				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.87108				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.66022				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.67868				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.65982				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.81013				0.00	0	
Total BAYB13 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 BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.12329				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	100.82927				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	100.81091				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.03294				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB2 On 30/06/2023 Spot Bond					0.00000	100.84877				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	100.81048				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BD030 On 18/04/2028 Spot Bond			8.63000	8.63000	8.63000	97.87564				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	99.86765				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	101.23871				0.00	680,000,000	340,000,000
Total BDX31 SPOT										0.00	680,000,000	340,000,000
Total For BDX31										0.00	680,000,000	340,000,000
BDX33 On 08/03/2023 Spot Bond					0.00000	100.89202				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX34 On 14/08/2024 Spot Bond					0.00000	101.22873				0.00	880,000,000	440,000,000

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 BDX34 SPOT										0.00	880,000,000	440,000,000
Total For BDX34										0.00	880,000,000	440,000,000
BDX35 On 16/06/2026 Spot Bond					0.00000	100.87285				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.69516				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.38038				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	93.62849				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	81.56614				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BGL07 On 03/09/2022 Spot Bond			7.77000	103.11719	7.77000	103.09583				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	101.18662				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL16 On 25/05/2022 Spot Bond					0.00000	101.36185				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	105.46026				0.00	1,260,386,800	341,319,000
Total BGL17 SPOT										0.00	1,260,386,800	341,319,000
Total For BGL17										0.00	1,260,386,800	341,319,000
BGL18 On 30/09/2022 Spot Bond					0.00000	101.39386				0.00	50,000,000	50,000,000
Total BGL18 SPOT										0.00	50,000,000	50,000,000
Total For BGL18										0.00	50,000,000	50,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	104.22500				0.00	204,722,800	51,180,700
Total BGL19 SPOT										0.00	204,722,800	51,180,700
Total For BGL19										0.00	204,722,800	51,180,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGT01 On 12/09/2022 Spot Bond					0.00000	102.69490				0.00	868,000,000	434,000,000
Total BGT01 SPOT										0.00	868,000,000	434,000,000
Total For BGT01										0.00	868,000,000	434,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	100.73292				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.47455				0.00	1,100,304,400	264,816,600
Total BID10 SPOT										0.00	1,100,304,400	264,816,600
Total For BID10										0.00	1,100,304,400	264,816,600
BID11 On 15/11/2023 Spot Bond			6.52000	108.82534	6.52000	108.80604				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.69823				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.02046				0.00	0	2,900,000,000
Total BID13 SPOT										0.00	0	2,900,000,000
Total For BID13										0.00	0	2,900,000,000
BID14 On 28/10/2022 Spot Bond					0.00000	100.28523				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.11372				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.98095				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.31165				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	98.76100				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	93.70800				0.00	0	
Total BNPP05 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 BNPP05										0.00	0	
BNPP0: On 03/01/2025 Spot Bond					0.00000	65.62500				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0: On 06/07/2026 Spot Bond					0.00000	51.06200				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1: On 05/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPP1: On 10/05/2022 Spot Bond					0.00000	101.10057				0.00	0	
Total BNPP16 SPOT										0.00	0	
Total For BNPP16										0.00	0	
BNPP1: On 23/05/2022 Spot Bond					0.00000	100.86795				0.00	0	
Total BNPP17 SPOT										0.00	0	
Total For BNPP17										0.00	0	
BNPP1: On 03/06/2022 Spot Bond					0.00000	100.78507				0.00	0	
Total BNPP18 SPOT										0.00	0	
Total For BNPP18										0.00	0	
BNPP1: On 05/07/2022 Spot Bond					0.00000	100.33870				0.00	0	
Total BNPP19 SPOT										0.00	0	
Total For BNPP19										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.43874				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1: On 19/11/2022 Spot Bond					0.00000	101.14969				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.77454				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 26/02/2023 Spot Bond					0.00000	101.25190				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.72551				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF21 On 03/08/2022 Spot Bond					0.00000	100.07121				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BPPF21 On 12/10/2023 Spot Bond					0.00000	100.46886				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF21 On 03/11/2022 Spot Bond					0.00000	99.92470				0.00	0	
Total BPPF29 SPOT										0.00	0	
Total For BPPF29										0.00	0	
BPPF31 On 03/11/2023 Spot Bond					0.00000	99.92199				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF31 On 24/08/2022 Spot Bond					0.00000	100.93381				0.00	1,200,000,000	1,200,000,000
Total BPPF31 SPOT										0.00	1,200,000,000	1,200,000,000
Total For BPPF31										0.00	1,200,000,000	1,200,000,000
BPPF31 On 24/08/2024 Spot Bond					0.00000	101.17253				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF31 On 03/11/2022 Spot Bond					0.00000	99.93081				0.00	0	
Total BPPF33 SPOT										0.00	0	
Total For BPPF33										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.52469				0.00	28,238,883,200	7,059,720,800
Total BWZJ24 SPOT										0.00	28,238,883,200	7,059,720,800
Total For BWZJ24										0.00	28,238,883,200	7,059,720,800
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.28166				0.00	10,390,484,400	2,597,621,100
Total BWZJ25 SPOT										0.00	10,390,484,400	2,597,621,100
Total For BWZJ25										0.00	10,390,484,400	2,597,621,100
CBL29 On 30/04/2024 Spot Bond					0.00000	99.29474				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	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
CBL30 On 02/11/2024 Spot Bond					0.00000	99.95024				0.00	0	1,100,000,00
Total CBL30 SPOT										0.00	0	1,100,000,00
Total For CBL30										0.00	0	1,100,000,00
CCT01 On 23/06/2023 Spot Bond			8.12500	109.15163	8.12500	109.12775				15,931,500,000.00	1,960,800	490,20
Total CCT01 SPOT										15,931,500,000.00	1,960,800	490,20
Total For CCT01										15,931,500,000.00	1,960,800	490,20
CCT02 On 12/06/2024 Spot Bond			8.37500	110.56011	8.37500	110.53519				5,835,874,200,000.00	696,820,800	169,769,00
Total CCT02 SPOT										5,835,874,200,000.00	696,820,800	169,769,00
Total For CCT02										5,835,874,200,000.00	696,820,800	169,769,00
CCT03 On 15/03/2025 Spot Bond			8.97500	106.77745	8.97500	106.75199				285,079,774,720,000.00	31,763,763,200	6,496,637,40
Total CCT03 SPOT										15,079,774,720,000.00	31,763,763,200	6,496,637,40
Total For CCT03										15,079,774,720,000.00	31,763,763,200	6,496,637,40
CCT04 On 17/07/2027 Spot Bond			10.39500	10.39500	10.39500	102.25853				33,993,756,027,000.00	3,270,202,600	
Total CCT04 SPOT										13,993,756,027,000.00	3,270,202,600	
Total For CCT04										13,993,756,027,000.00	3,270,202,600	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.88295				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	101.30928				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.39733				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.06806				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.07190				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	105.65138	4.77000	102.97200				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	101.51600				0.00	0	
Total CLN317 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 CLN317										0.00	0	
CLN34: On 20/12/2023 Spot Bond					0.00000	100.60575				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36: On 20/03/2024 Spot Bond			7.58000	106.27312	7.58000	106.25164			120,019,803,776,000.00	15,833,747,200	3,484,353,60	
Total CLN362 SPOT									120,019,803,776,000.00	15,833,747,200	3,484,353,60	
Total For CLN362									120,019,803,776,000.00	15,833,747,200	3,484,353,60	
CLN36: 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		
CLN36: On 20/03/2024 Spot Bond			8.70700	108.69337	8.70700	109.17400				0.00	0	
Total CLN365 SPOT									0.00	0		
Total For CLN365									0.00	0		
CLN36: On 06/08/2023 Spot Bond					0.00000	99.82298				0.00	0	
Total CLN366 SPOT									0.00	0		
Total For CLN366									0.00	0		
CLN37: On 26/07/2022 Spot Bond					0.00000	100.03553				0.00	0	
Total CLN370 SPOT									0.00	0		
Total For CLN370									0.00	0		
CLN37: On 20/03/2024 Spot Bond					0.00000	104.49514				0.00	0	
Total CLN371 SPOT									0.00	0		
Total For CLN371									0.00	0		
CLN37: On 20/03/2024 Spot Bond			10.98000	100.40605	10.98000	100.37689				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	106.13900				0.00	0	
Total CLN380 SPOT									0.00	0		
Total For CLN380									0.00	0		
CLN38: On 20/09/2024 Spot Bond			6.50000	113.36988	6.50000	108.29200				0.00	0	
Total CLN384 SPOT									0.00	0		
Total For CLN384									0.00	0		
CLN38: On 20/09/2024 Spot Bond					0.00000	104.28800				0.00	0	
Total CLN385 SPOT									0.00	0		
Total For CLN385									0.00	0		
CLN39: On 20/09/2022 Spot Bond					0.00000	100.63518				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	101.26862				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	101.25865				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 31/01/2025 Spot Bond			5.22000	147.97166	5.22000	147.94075				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			5.66000	146.28326	5.66000	146.25098				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 19/11/2022 Spot Bond					0.00000	101.30881				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN480 On 28/07/2022 Spot Bond			6.78000	102.85548	6.78000	102.83669				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN488 On 20/06/2022 Spot Bond					0.00000	100.73465				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2022 Spot Bond					0.00000	101.21081				0.00	0	150,000,00
Total CLN495 SPOT										0.00	0	150,000,00
Total For CLN495										0.00	0	150,000,00
CLN495 On 04/09/2024 Spot Bond			7.18000	107.65713	7.18000	107.63649				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.73257				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN50 On 11/10/2022 Spot Bond					0.00000	100.31538				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.33133				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	99.87111				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2022 Spot Bond					0.00000	100.29088				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN50 On 20/12/2022 Spot Bond					0.00000	100.83944				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51 On 11/10/2022 Spot Bond					0.00000	100.49242				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN511 On 14/11/2022 Spot Bond					0.00000	98.56990				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51 On 15/09/2022 Spot Bond			9.96000	101.14364	9.96000	101.11705				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/10/2022 Spot Bond			10.01000	99.97317	10.01000	99.94635				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51 On 25/11/2022 Spot Bond					0.00000	101.14202				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51 On 30/06/2022 Spot Bond			9.60000	103.11846	9.60000	103.09179				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52 On 12/03/2023 Spot Bond					0.00000	100.76594				0.00	0	
Total CLN520 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 CLN520									0.00	0	
CLN52: On 27/02/2023 Spot Bond					0.00000	100.97638			0.00	0	
Total CLN522 SPOT									0.00	0	
Total For CLN522									0.00	0	
CLN52: On 09/09/2022 Spot Bond			9.20000	101.20720	9.20000	101.18252			0.00	0	
Total CLN524 SPOT									0.00	0	
Total For CLN524									0.00	0	
CLN52: On 24/04/2023 Spot Bond					0.00000	100.49783			0.00	0	
Total CLN525 SPOT									0.00	0	
Total For CLN525									0.00	0	
CLN52: On 26/04/2023 Spot Bond					0.00000	100.27210			0.00	0	
Total CLN526 SPOT									0.00	0	
Total For CLN526									0.00	0	
CLN52: On 21/02/2024 Spot Bond					0.00000	102.12105			0.00	0	
Total CLN527 SPOT									0.00	0	
Total For CLN527									0.00	0	
CLN52: On 25/11/2022 Spot Bond					0.00000	101.25446			0.00	0	
Total CLN528 SPOT									0.00	0	
Total For CLN528									0.00	0	
CLN53: On 12/03/2023 Spot Bond					0.00000	100.76594			0.00	0	
Total CLN531 SPOT									0.00	0	
Total For CLN531									0.00	0	
CLN53: On 20/06/2023 Spot Bond					0.00000	100.68547			0.00	0	
Total CLN533 SPOT									0.00	0	
Total For CLN533									0.00	0	
CLN53: On 18/07/2025 Spot Bond					0.00000	100.16521			0.00	0	
Total CLN534 SPOT									0.00	0	
Total For CLN534									0.00	0	
CLN53: On 18/07/2025 Spot Bond			9.85500	104.19530	9.85500	104.16762			0.00	0	
Total CLN535 SPOT									0.00	0	
Total For CLN535									0.00	0	
CLN53: On 18/07/2023 Spot Bond					0.00000	99.44544			0.00	0	
Total CLN536 SPOT									0.00	0	
Total For CLN536									0.00	0	
CLN53: On 25/01/2023 Spot Bond					0.00000	100.04905			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54(On 17/01/2024 Spot Bond					0.00000	100.18590				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	148.93900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	101.01215				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.78595				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.32500	104.25136	9.32500	104.22511				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.37500	102.57015	9.37500	102.54461				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			9.46500	106.75527	9.46500	106.72801				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	312.12325				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	101.28261				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN557 On 12/11/2023 Spot Bond					0.00000	101.22074				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	101.09199				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.20410				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	119.74700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	101.32320				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.19000	104.55132	10.19000	104.59071				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.32500	107.17428	9.32500	107.14730				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.14380				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.18316				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.03705				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.94577				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.25052				0.00	0	
Total CLN568 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 CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			9.55500	105.87410	9.55500	105.84681				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	101.28059				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	101.25674				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	100.75384				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	100.74555				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57 On 18/04/2026 Spot Bond					0.00000	100.15893				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	100.44205				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	101.29915				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	100.95587				0.00	0	
Total CLN582 SPOT										0.00	0	
Total For CLN582										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	100.86356				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2024 Spot Bond					0.00000	102.73293				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2022 Spot Bond					0.00000	100.99701				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.49809				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	100.84713				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	100.70424				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	100.69864				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.30455				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.63366				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			3.64000	150.78764	3.64000	121.47871				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.28340				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.52335				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.07482				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.90941				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN598 On 02/04/2026 Spot Bond					0.00000	100.41930				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.77780				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.69864				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.69864				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.61600				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.95774				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.23962				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	101.16103				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	101.97786				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.16403				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.08582				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	99.97498	9.32000	99.94996				0.00	0	
Total CLN609 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 CLN609										0.00	0	
CLN61 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	100.10174				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN61 On 14/04/2026 Spot Bond					0.00000	102.27761				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN61 On 07/03/2025 Spot Bond					0.00000	100.87339				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN61 On 22/08/2022 Spot Bond					0.00000	101.05042				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN61 On 30/11/2023 Spot Bond					0.00000	101.28610				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN61 On 30/09/2022 Spot Bond					0.00000	100.47702				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN61 On 20/12/2029 Spot Bond					0.00000	102.94000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN61 On 20/12/2024 Spot Bond					0.00000	101.86573				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN61 On 20/12/2022 Spot Bond					0.00000	100.97127				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN61 On 31/05/2024 Spot Bond					0.00000	101.02270				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN62 On 28/10/2024 Spot Bond					0.00000	99.99989				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN62 On 28/10/2022 Spot Bond					0.00000	100.09804				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62 On 28/04/2022 Spot Bond					0.00000	100.03923				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN62 On 20/12/2024 Spot Bond					0.00000	95.73800				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	100.04986				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			6.74000	103.92425	6.74000	103.90522				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	101.26944				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	90.02250				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			12.20500	63.33112	12.20500	83.64308				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2022 Spot Bond					0.00000	101.07136				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			10.02500	100.33518	10.02500	100.30807				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.26403				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN632 On 21/11/2022 Spot Bond					0.00000	101.07997				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.37477				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/05/2022 Spot Bond					0.00000	101.32759				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	104.16942				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.05757				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.25863				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/02/2023 Spot Bond					0.00000	101.58194				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.36665				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.14656				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.06298				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.68635				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.21955				0.00	0	
Total CLN646 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 CLN646										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	100.68746				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	101.40085				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64: On 31/05/2026 Spot Bond					0.00000	100.97932				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	101.25863				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65: On 19/11/2022 Spot Bond					0.00000	101.02436				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	101.25863				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65: On 22/03/2030 Spot Bond					0.00000	105.17900				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	100.76060				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65: On 13/10/2026 Spot Bond					0.00000	100.74056				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	101.20160				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66: On 20/06/2023 Spot Bond					0.00000	99.86400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	98.97600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	117.29700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	142.04300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	101.21600				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	100.49403				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.49621				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	102.76493				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.31754				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	101.04230				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.38465				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			4.14970	152.17779	4.14970	123.64857				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN674 On 31/01/2025 Spot Bond			4.14970	152.17779	4.14970	123.64937				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.41164				0.00	517,800,000	258,900,000
Total CLN676 SPOT										0.00	517,800,000	258,900,000
Total For CLN676										0.00	517,800,000	258,900,000
CLN677 On 19/08/2025 Spot Bond					0.00000	101.48362				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.63463				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	101.21019				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	104.33582				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.80969				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.60864				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.62471				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.47245				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.73492				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.73470				0.00	0	
Total CLN688 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 CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	100.64968				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 01/07/2022 Spot Bond					0.00000	100.52365				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.64983				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	101.56106				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.79057				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.26197				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	104.82773				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 28/02/2023 Spot Bond					0.00000	100.89434				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70 On 11/11/2022 Spot Bond					0.00000	101.13642				0.00	0	
Total CLN701 SPOT										0.00	0	
Total For CLN701										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	84.99869				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	101.63364				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.35926				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.51960				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.79100				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.63548				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.76345				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.00800				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	100.68351				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2023 Spot Bond					0.00000	101.07111				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.63949				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.63949				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.63949				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.79616				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN719 On 11/09/2026 Spot Bond					0.00000	100.71920				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	80.78727				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.11157				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.85641				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.82613				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.59033				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.59033				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.59033				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.60037				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.60037				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.60037				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.34154				0.00	0	
Total CLN730 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 CLN730										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.38716				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.03045				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN73 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	
CLN73 On 11/09/2026 Spot Bond					0.00000	100.73226				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN73 On 31/01/2023 Spot Bond			9.25000	9.25000	9.25000	95.08602				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN73 On 20/06/2023 Spot Bond					0.00000	100.70053				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN73 On 20/12/2023 Spot Bond					0.00000	100.73057				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN73 On 20/06/2026 Spot Bond					0.00000	110.69000				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN74 On 31/01/2023 Spot Bond			9.51000	9.51000	9.51000	93.74287				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74 On 19/08/2025 Spot Bond					0.00000	101.24063				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	100.60835				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	100.88472				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	98.71600				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.17349				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.20777				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2022 Spot Bond					0.00000	100.64977				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	99.90376				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	100.78447				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.43916				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.76070				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN755 On 31/01/2030 Spot Bond					0.00000	99.78871				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 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	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN758 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	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.03630				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	101.00679				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.16718				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 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	
CLN763 On 12/02/2025 Spot Bond					0.00000	101.28407				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.07117				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2022 Spot Bond			9.57000	9.57000	9.57000	93.43642				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2022 Spot Bond			7.40000	7.40000	7.40000	101.76070				0.00	0	
Total CLN766 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 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	100.67196				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	102.22071				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	98.10830				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2022 Spot Bond			10.39000	10.39000	10.39000	81.80229				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2022 Spot Bond			10.88000	10.88000	10.88000	87.69755				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.10526				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	99.90034				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.53000	6.53000	6.53000	118.16697				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.07569				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.30036				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	99.91656				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	99.91588				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond			10.65000	10.65000	10.65000	101.96823				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	99.90304				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	99.91250				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	99.91101				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.56539				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.56936				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.56539				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	102.62899				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	102.49267				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN79(On 31/01/2025 Spot Bond					0.00000	99.90318				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.59800				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	99.90318				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN79 On 05/09/2022 Spot Bond					0.00000	99.93985				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	99.90318				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	99.90318				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN79 On 31/03/2026 Spot Bond					0.00000	100.56545				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	99.90318				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN79 On 31/01/2024 Spot Bond					0.00000	99.90330				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN79 On 31/01/2026 Spot Bond					0.00000	99.90223				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN80 On 31/01/2026 Spot Bond					0.00000	99.90223				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN80 On 28/02/2026 Spot Bond					0.00000	101.10459				0.00	0	
Total CLN801 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 CLN801										0.00	0	
CLN80: On 31/01/2025 Spot Bond					0.00000	88.82537				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN80: 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	
CLN80: On 31/01/2027 Spot Bond					0.00000	99.91548				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN80: On 20/04/2023 Spot Bond					0.00000	98.27231				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN80: On 31/01/2027 Spot Bond					0.00000	99.90169				0.00	24,677,400,400	6,169,350,10
Total CLN806 SPOT										0.00	24,677,400,400	6,169,350,10
Total For CLN806										0.00	24,677,400,400	6,169,350,10
CLN80: On 28/02/2027 Spot Bond					0.00000	100.96583				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN80: On 31/01/2027 Spot Bond					0.00000	99.91115				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN80: On 21/12/2027 Spot Bond					0.00000	100.68892				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.63000	97.89823	8.63000	97.87564				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81: On 26/08/2025 Spot Bond					0.00000	100.69462				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811: On 21/07/2025 Spot Bond					0.00000	100.13769				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN81: On 01/10/2022 Spot Bond					0.00000	100.64295				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total CLN812 SPOT									0.00	0	
Total For CLN812									0.00	0	
CLN812 On 04/10/2022 Spot Bond					0.00000	100.53879			0.00	0	
Total CLN813 SPOT									0.00	0	
Total For CLN813									0.00	0	
CLN813 On 04/10/2022 Spot Bond					0.00000	100.53879			0.00	0	
Total CLN814 SPOT									0.00	0	
Total For CLN814									0.00	0	
CLN814 On 31/01/2025 Spot Bond					0.00000	99.90318			0.00	0	
Total CLN815 SPOT									0.00	0	
Total For CLN815									0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	99.90339			0.00	0	
Total CLN816 SPOT									0.00	0	
Total For CLN816									0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	99.90169			0.00	0	
Total CLN817 SPOT									0.00	0	
Total For CLN817									0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	99.91659			0.00	0	
Total CLN818 SPOT									0.00	0	
Total For CLN818									0.00	0	
CLN818 On 31/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000,000.00	2,500,000,000	2,500,000,000	
Total CLN819 SPOT								50,000,000,000,000.00	2,500,000,000	2,500,000,000	
Total For CLN819								50,000,000,000,000.00	2,500,000,000	2,500,000,000	
COJ05 On 05/06/2023 Spot Bond			8.12000	109.06554	8.12000	109.04169		0.00	0	0	
Total COJ05 SPOT								0.00	0	0	
Total For COJ05								0.00	0	0	
COJ08 On 22/06/2026 Spot Bond			10.59500	106.82488	10.59500	106.79458		111,891,019,110,000.00	10,560,738,000	2,640,184,500	
Total COJ08 SPOT								11,891,019,110,000.00	10,560,738,000	2,640,184,500	
Total For COJ08								11,891,019,110,000.00	10,560,738,000	2,640,184,500	
COJG0 On 09/06/2024 Spot Bond			9.18000	105.80490	9.18000	105.77881		33,060,613,320,000.00	3,601,374,000	871,822,800	
Total COJG01 SPOT								33,060,613,320,000.00	3,601,374,000	871,822,800	
Total For COJG01								33,060,613,320,000.00	3,601,374,000	871,822,800	
COT01 On 03/04/2023 Spot Bond			7.61500	101.95360	7.61500	101.93278		22,221,017,762,000.00	2,918,058,800	699,642,100	
Total COT01 SPOT								22,221,017,762,000.00	2,918,058,800	699,642,100	
Total For COT01								22,221,017,762,000.00	2,918,058,800	699,642,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COT02 On 03/04/2028 Spot Bond			12.38500	91.71615	12.38500	91.68603				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			10.97500	97.13623	10.97500	97.10772				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			9.98000	9.98000	9.98000	106.78765				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	101.07589				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	99.98029				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	101.04143				0.00	1,375,388,800	331,024,100
Total DSY01 SPOT										0.00	1,375,388,800	331,024,100
Total For DSY01										0.00	1,375,388,800	331,024,100
DSY02 On 21/11/2024 Spot Bond					0.00000	102.58671				0.00	3,289,927,200	2,541,808,400
Total DSY02 SPOT										0.00	3,289,927,200	2,541,808,400
Total For DSY02										0.00	3,289,927,200	2,541,808,400
DSY03 On 21/11/2024 Spot Bond			9.72500	9.72500	9.72500	106.18456				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.69089				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.44487				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.04000	104.01642	7.04000	103.99655				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	57.32125	100.00000	57.19299				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	57.32125	100.00000	57.19299				0.00	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 DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			7.56000	105.38740	7.56000	105.36580				18,292,762,656,000.00	2,419,677,600	604,919,40
Total DV24 SPOT										18,292,762,656,000.00	2,419,677,600	604,919,40
Total For DV24										18,292,762,656,000.00	2,419,677,600	604,919,40
DV24/R On 18/02/2024 Spot Bond			9.69000	101.84663	9.69000	101.82001				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.84663	9.69000	101.82001				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			9.92500	100.30936	9.92500	100.28252				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			12.27000	92.09518	12.27000	92.06489				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.92360	10.10000	101.89586				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.92360	10.10000	101.89586				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF22i On 29/08/2022 Spot Bond					0.00000	101.01543				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22k On 24/10/2022 Spot Bond					0.00000	100.11264				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.66412				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.23030				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	96.88495				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.03037				0.00	1,919,281,200	479,820,30

Contract 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	1,919,281,200	479,820,30
Total For DVF27										0.00	1,919,281,200	479,820,30
DVFB2 On 15/12/2024 Spot Bond					0.00000	100.78335				0.00	0	
Total DVFB24 SPOT										0.00	0	
Total For DVFB24										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.49633				0.00	7,677,124,800	1,919,281,20
Total DVFB25 SPOT										0.00	7,677,124,800	1,919,281,20
Total For DVFB25										0.00	7,677,124,800	1,919,281,20
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.28480				0.00	5,757,843,600	1,439,460,90
Total DVFB26 SPOT										0.00	5,757,843,600	1,439,460,90
Total For DVFB26										0.00	5,757,843,600	1,439,460,90
DVFB2 On 31/01/2023 Spot Bond					0.00000	99.92683				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	96.75711				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.92279				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.62809				0.00	700,000,000	350,000,00
Total DVFB30 SPOT										0.00	700,000,000	350,000,00
Total For DVFB30										0.00	700,000,000	350,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.13423				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	100.82536				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.85512				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.09000	106.16750	7.09000	106.14740				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			4.94000	115.01963	4.94000	114.99673				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			4.70000	104.39298	4.70000	104.37263				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	140.55204	2.25000	140.53400				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	152.43217	3.76000	152.40634				0.00	0	263,900,00
Total EL28 SPOT										0.00	0	263,900,00
Total For EL28										0.00	0	263,900,00
EL29 On 19/11/2029 Spot Bond			3.63200	141.79005	3.63200	141.76653				0.00	0	243,800,00
Total EL29 SPOT										0.00	0	243,800,00
Total For EL29										0.00	0	243,800,00
EL30 On 29/07/2030 Spot Bond			3.67500	137.06021	3.67500	137.03730				0.00	0	300,800,00
Total EL30 SPOT										0.00	0	300,800,00
Total For EL30										0.00	0	300,800,00
EL31 On 02/06/2031 Spot Bond			4.63000	118.88651	4.63000	118.86366				0.00	0	152,700,00
Total EL31 SPOT										0.00	0	152,700,00
Total For EL31										0.00	0	152,700,00
EL36 On 31/01/2036 Spot Bond			4.67000	106.49627	4.67000	106.47559				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	140.55204	2.25000	140.53400				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	168.01215				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	165.30908				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	
ELN003 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	
ELN004 On 09/06/2025 Spot Bond					0.00000	128.17722				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN006 On 17/06/2025 Spot Bond					0.00000	127.20465				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 28/07/2025 Spot Bond					0.00000	124.74873				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	115.93316				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 15/04/2024 Spot Bond					0.00000	111.98906				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	113.82956				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	94.19287				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 17/02/2023 Spot Bond					0.00000	97.43400				0.00	0	
Total ELN016 SPOT										0.00	0	
Total For ELN016										0.00	0	
ELN016 On 08/03/2023 Spot Bond					0.00000	101.44236				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.03500	99.89140	10.03500	99.86438				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			11.98500	11.98500	11.98500	97.40079				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.03500	12.03500	12.03500	96.47903				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			10.12500	10.12500	10.12500	103.69224			3,922,425,000.00		387,400	
Total EMM06 SPOT									3,922,425,000.00		387,400	
Total For EMM06									3,922,425,000.00		387,400	
EMM07 On 10/07/2027 Spot Bond			10.12500	10.12500	10.12500	103.93803			0.00		0	
Total EMM07 SPOT									0.00		0	
Total For EMM07									0.00		0	
EMM07 On 17/07/2032 Spot Bond			11.98500	11.98500	11.98500	75.18473			0.00		0	
Total EMM07P SPOT									0.00		0	
Total For EMM07P									0.00		0	
EMM08 On 18/06/2030 Spot Bond			11.34000	11.34000	11.34000	101.76582			0.00		0	
Total EMM08P SPOT									0.00		0	
Total For EMM08P									0.00		0	
EMM09 On 18/06/2032 Spot Bond			11.98500	11.98500	11.98500	96.12720			0.00		0	
Total EMM09P SPOT									0.00		0	
Total For EMM09P									0.00		0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.93535			0.00		0	
Total EPF015 SPOT									0.00		0	
Total For EPF015									0.00		0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.81675			0.00		0	
Total EPF017 SPOT									0.00		0	
Total For EPF017									0.00		0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.74113			0.00		0	
Total EPF018 SPOT									0.00		0	
Total For EPF018									0.00		0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.72307			0.00		0	
Total EPF019 SPOT									0.00		0	
Total For EPF019									0.00		0	
EPF020 On 07/11/2022 Spot Bond					0.00000	99.82740			0.00		0	
Total EPF020 SPOT									0.00		0	
Total For EPF020									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF021 On 02/09/2023 Spot Bond					0.00000	100.97596				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.01225				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.86618				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.73667				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPFC50 On 10/11/2022 Spot Bond					0.00000	101.17282				0.00	0	
Total EPFC50 SPOT										0.00	0	
Total For EPFC50										0.00	0	
EPFC51 On 14/03/2023 Spot Bond					0.00000	100.68168				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EQT002 On 03/06/2022 Spot Bond					0.00000	100.87463				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.89745				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.14953				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.67116				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	99.91890				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.59385				0.00	1,354,884,400	326,923,100
Total EQT007 SPOT										0.00	1,354,884,400	326,923,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For EQT007										0.00	1,354,884,400	326,923,10
EQT007 On 08/10/2024 Spot Bond					0.00000	100.33342				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 11/11/2022 Spot Bond					0.00000	101.12404				0.00	0	100,000,00
Total EQT009 SPOT										0.00	0	100,000,00
Total For EQT009										0.00	0	100,000,00
EQT009 On 12/11/2024 Spot Bond					0.00000	101.53681				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
ERS3B6 On 17/05/2022 Spot Bond					0.00000	101.13166				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B6 On 17/08/2022 Spot Bond					0.00000	101.08382				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3B7 On 17/05/2022 Spot Bond					0.00000	101.20814				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C6 On 17/08/2022 Spot Bond					0.00000	101.09338				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA25 On 17/08/2022 Spot Bond					0.00000	101.14117				0.00	253,072,400	60,908,80
Total ERS3C7 SPOT										0.00	253,072,400	60,908,80
Total For ERS3C7										0.00	253,072,400	60,908,80
ERSA25 On 17/05/2022 Spot Bond					0.00000	101.06856				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA26 On 17/08/2022 Spot Bond					0.00000	101.04557				0.00	1,397,388,400	336,317,60
Total ERS3C7 SPOT										0.00	1,397,388,400	336,317,60
Total For ERS3C7										0.00	1,397,388,400	336,317,60
ERSA26 On 17/08/2023 Spot Bond					0.00000	101.18897				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ES23 On 25/01/2023 Spot Bond			6.39000	105.14753	6.39000	105.12927			3,738,385,152,000.00		585,036,800	1,040,661,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ES23 SPOT									3,738,385,152,000.00	585,036,800	1,040,661,100
Total For ES23									3,738,385,152,000.00	585,036,800	1,040,661,100
ES23/R On 25/01/2023 Spot Bond			10.00000	102.56623	10.00000	102.53859			0.00	0	
Total ES23/R2023 SPOT									0.00	0	
Total For ES23/R2023									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.12500	96.43856	9.12500	96.41506			29,173,931,700,000.00	3,197,143,200	5,546,910,800
Total ES26 SPOT									29,173,931,700,000.00	3,197,143,200	5,546,910,800
Total For ES26									29,173,931,700,000.00	3,197,143,200	5,546,910,800
ES26/R On 02/04/2026 Spot Bond			7.85000	100.56963	7.85000	100.54849			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.56000	75.55474	11.51500	75.76182			12,527,572,000,000.00	1,083,700,000	2,023,700,000
Total ES33 SPOT									12,527,572,000,000.00	1,083,700,000	2,023,700,000
Total For ES33									12,527,572,000,000.00	1,083,700,000	2,023,700,000
ES33/R On 15/09/2033 Spot Bond			7.50000	100.90441	7.50000	100.88422			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			11.98000	73.88030	11.90000	74.32966			33,208,560,000,000.00	2,772,000,000	3,022,000,000
Total ES42 SPOT									33,208,560,000,000.00	2,772,000,000	3,022,000,000
Total For ES42									33,208,560,000,000.00	2,772,000,000	3,022,000,000
ES42/R On 25/04/2042 Spot Bond			8.50000	100.09102	8.50000	100.06825			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	100.80319			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.65416			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.83226			0.00	1,292,316,400	323,079,100
Total FIFB14 SPOT									0.00	1,292,316,400	323,079,100
Total For FIFB14									0.00	1,292,316,400	323,079,100
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.05977			0.00	0	
Total FIFB15 SPOT									0.00	0	
Total For FIFB15									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.37282				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.19213				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.98373				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.79482				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	99.88297				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.87540				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.05475				0.00	503,054,800	119,963,90
Total FIFG03 SPOT										0.00	503,054,800	119,963,90
Total For FIFG03										0.00	503,054,800	119,963,90
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.12579				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.14357				0.00	754,582,800	179,945,90
Total FIFG05 SPOT										0.00	754,582,800	179,945,90
Total For FIFG05										0.00	754,582,800	179,945,90
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	102.77544				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	101.75529				0.00	2,327,626,000	598,168,70
Total FRB23 SPOT										0.00	2,327,626,000	598,168,70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For FRB23										0.00	2,327,626,000	598,168,700
FRB24 On 08/11/2023 Spot Bond					0.00000	102.78612				0.00	0	
Total FRB24 SPOT										0.00	0	
Total For FRB24										0.00	0	
FRB25 On 19/09/2024 Spot Bond					0.00000	105.07596				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.53350				0.00	3,917,908,000	921,344,500
Total FRB26 SPOT										0.00	3,917,908,000	921,344,500
Total For FRB26										0.00	3,917,908,000	921,344,500
FRB27 On 03/06/2026 Spot Bond			8.70500	109.12435	8.70500	109.09881				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.34759				0.00	0	6,700,000,000
Total FRB28 SPOT										0.00	0	6,700,000,000
Total For FRB28										0.00	0	6,700,000,000
FRB29 On 19/04/2026 Spot Bond					0.00000	102.77518				0.00	7,171,398,400	1,739,805,900
Total FRB29 SPOT										0.00	7,171,398,400	1,739,805,900
Total For FRB29										0.00	7,171,398,400	1,739,805,900
FRB30 On 19/04/2026 Spot Bond			8.62500	98.66539	8.62500	98.64263				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.04916				0.00	33,838,640,800	8,459,660,200
Total FRB31 SPOT										0.00	33,838,640,800	8,459,660,200
Total For FRB31										0.00	33,838,640,800	8,459,660,200
FRBI23 On 07/12/2023 Spot Bond			2.06400	325.07646	2.06400	325.03652				0.00	0	183,400,000
Total FRBI23 SPOT										0.00	0	183,400,000
Total For FRBI23										0.00	0	183,400,000
FRBI25 On 31/01/2025 Spot Bond			2.52500	2.52500	2.52500	158.81999				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			3.55000	209.58105	3.55000	209.54696				0.00	0	371,000,000
Total FRBI28 SPOT										0.00	0	371,000,000
Total For FRBI28										0.00	0	371,000,000
FRBI29 On 31/03/2029 Spot Bond			4.10000	4.10000	4.10000	111.32845				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			4.62500	4.62500	4.62500	232.55017				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			4.90000	100.62046	4.90000	100.60045				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			4.90000	102.59421	4.90000	102.57366				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ01 On 28/10/2024 Spot Bond			7.72194	7.72194	7.72194	82.90406				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ01 On 10/12/2024 Spot Bond			7.76737	7.76737	7.76737	82.08937				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			3.82000	3.82000	3.82000	153.47616				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	95.35037				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC255 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	101.62864				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	102.70063				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC27: On 30/01/2023 Spot Bond					0.00000	99.98295				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	102.30180				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	101.06665				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.70047				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	116.55590				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.66574				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.64199				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	114.48815				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.61711				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	100.87455				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.22880				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.24874				0.00	0	
Total FRC297 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 FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.90476				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	101.08489				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	103.27239				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.18822				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	102.33495				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.90754				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.34328				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.60501				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.68831				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.75056				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	102.43936				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.79894				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	99.98256				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	100.68028				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	100.75033				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	100.88297				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	100.69514				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	100.39327				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC326 On 20/12/2022 Spot Bond					0.00000	101.18943				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC327 On 30/09/2022 Spot Bond					0.00000	100.45043				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC328 On 27/12/2022 Spot Bond					0.00000	100.94098				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	101.25475				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 15/10/2022 Spot Bond					0.00000	100.14950				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33(On 31/05/2024 Spot Bond					0.00000	101.47380				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	101.48752				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.18176				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.41730				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	100.87869				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.62961				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34(On 15/10/2022 Spot Bond					0.00000	100.15925				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34(On 20/12/2025 Spot Bond					0.00000	100.80226				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	101.21759				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.11216				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	100.04096				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2022 Spot Bond					0.00000	100.01072				0.00	0	
Total FRC350 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 FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	101.07585				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	100.31385				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.04182				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.11187				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.06292				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.06100				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC35: On 14/11/2022 Spot Bond					0.00000	101.56127				0.00	0	
Total FRC359 SPOT										0.00	0	
Total For FRC359										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	100.12881				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	99.98219				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2023 Spot Bond					0.00000	100.47477				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	99.77051				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.44774				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	101.71028				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	100.99497				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.14969				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	101.67742				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	101.68224				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.05572				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.05548				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	101.72661				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 25/04/2023 Spot Bond					0.00000	100.36685				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC375 On 20/06/2026 Spot Bond					0.00000	100.90702				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37: On 20/06/2026 Spot Bond					0.00000	100.90209				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.62698				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	100.74758				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	100.70523				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 28/04/2022 Spot Bond					0.00000	101.33589				0.00	0	
Total FRC383 SPOT										0.00	0	
Total For FRC383										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.09357				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.09357				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	101.08032				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	101.08032				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38: On 07/12/2023 Spot Bond					0.00000	100.86050				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38: On 30/04/2027 Spot Bond					0.00000	99.98043				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	100.05766				0.00	0	
Total FRC390 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 FRC390										0.00	0	
FRC39 On 28/10/2022 Spot Bond					0.00000	99.90990				0.00	0	
Total FRC391 SPOT										0.00	0	
Total For FRC391										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	100.05766				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39 On 11/11/2024 Spot Bond					0.00000	100.85728				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	100.63084				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39 On 31/01/2027 Spot Bond					0.00000	99.98040				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.12225				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39 On 31/03/2023 Spot Bond			8.33000	8.33000	8.33000	100.49789				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.13129				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39 On 21/01/2030 Spot Bond					0.00000	100.28340				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRI33 On 28/02/2033 Spot Bond			4.32000	108.39231	4.32000	108.37252				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			4.55000	120.01714	4.55000	119.99423				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.29516				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.39250				0.00	2,709,403,200	651,473,90
Total FRJ23 SPOT										0.00	2,709,403,200	651,473,90
Total For FRJ23										0.00	2,709,403,200	651,473,90
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.48646				0.00	3,236,670,800	929,029,10
Total FRJ24 SPOT										0.00	3,236,670,800	929,029,10
Total For FRJ24										0.00	3,236,670,800	929,029,10
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.90704				0.00	15,376,923,200	2,741,474,80
Total FRJ25 SPOT										0.00	15,376,923,200	2,741,474,80
Total For FRJ25										0.00	15,376,923,200	2,741,474,80
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.67712				0.00	11,935,535,600	2,313,730,20
Total FRJ26 SPOT										0.00	11,935,535,600	2,313,730,20
Total For FRJ26										0.00	11,935,535,600	2,313,730,20
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.42874				0.00	2,559,042,400	639,760,60
Total FRJ27 SPOT										0.00	2,559,042,400	639,760,60
Total For FRJ27										0.00	2,559,042,400	639,760,60
FRJ27S On 20/04/2024 Spot Bond					0.00000	100.12440				0.00	0	1,000,000,00
Total FRJ27S SPOT										0.00	0	1,000,000,00
Total For FRJ27S										0.00	0	1,000,000,00
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.09674				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.90620				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2024 Spot Bond					0.00000	100.12762				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.58286				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.10800	4.10800	4.10800	110.53240				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	

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 31/01/2038 Spot Bond			4.52000	4.52000	4.52000	120.44500				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.66900				0.00	85,727,600	21,431,90
Total FRS103 SPOT										0.00	85,727,600	21,431,90
Total For FRS103										0.00	85,727,600	21,431,90
FRS10 On 31/01/2038 Spot Bond			4.66000	118.38140	4.66000	118.35846				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			4.63000	232.48821	4.63000	232.44351				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.80000	116.33774	4.80000	116.31475				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			4.66000	4.66000	4.66000	231.80473				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			3.37000	155.33284	3.37000	155.30816				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	107.50055	3.70500	107.48250				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			4.60000	119.27032	4.60000	119.24740				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.78000	229.31565	4.78000	229.27063				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			4.83000	228.26972	4.83000	228.22462				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			2.90000	157.27278	2.90000	157.24981				0.00	0	
Total FRS122 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 FRS122										0.00	0	
FRS12: On 07/12/2033 Spot Bond			4.86000	227.64495	4.86000	227.59978				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12: On 31/01/2038 Spot Bond			4.80000	116.33774	4.80000	116.31475				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12: On 31/03/2028 Spot Bond			4.16000	202.79844	4.16000	202.76211				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12: On 31/01/2038 Spot Bond			5.55000	106.08060	5.55000	106.05748				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12: On 31/03/2028 Spot Bond			4.05000	204.00281	4.05000	203.96689				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13: On 31/03/2028 Spot Bond			4.11000	203.34488	4.11000	203.30873				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13: On 07/12/2033 Spot Bond			5.37000	217.33307	5.37000	217.28698				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13: On 31/01/2038 Spot Bond			5.50000	106.72974	5.50000	106.70664				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13: On 31/01/2038 Spot Bond			4.80000	4.80000	4.80000	116.31475				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13: On 31/01/2038 Spot Bond			4.78000	116.62711	4.78000	116.60413				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13: On 31/03/2028 Spot Bond			3.92000	205.43671	3.92000	205.40124				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13: On 07/12/2033 Spot Bond			5.14000	221.91202	5.14000	221.86634				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.05000	204.00281	4.05000	203.96689				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.05000	204.00281	4.05000	203.96689				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			3.45100	210.70603	3.45100	210.67231				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			3.67000	154.10965	3.67000	154.08391				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			4.40000	200.19873	4.40000	200.16158				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			4.44000	199.76916	4.44000	199.73188				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			3.64000	154.23144	3.64000	154.20581				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			3.91500	205.49207	3.91500	205.45662				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	199.62462				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS170 On 01/08/2022 Spot Bond					0.00000	6.14071				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	100.14900				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS17: On 16/10/2024 Spot Bond					0.00000	100.16241				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	100.69309				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	100.57590				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	196.43901				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	134.42938				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	182.63243				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	148.30355				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	101.18489				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	101.34905				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20: On 12/08/2025 Spot Bond					0.00000	101.23079				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20: On 06/08/2025 Spot Bond					0.00000	100.98489				0.00	0	
Total FRS201 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 FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.24342				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.09768				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.54970				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	100.66653				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS222 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.62961				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS227 On 31/07/2022 Spot Bond					0.00000	99.97274				0.00	0	
Total FRS227 SPOT										0.00	0	
Total For FRS227										0.00	0	
FRS228 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS230 On 14/08/2027 Spot Bond					0.00000	101.28036				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS232 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS233 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS235 On 31/03/2032 Spot Bond					0.00000	106.06712				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	108.93792				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	104.21616				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	

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 04/12/2022 Spot Bond					0.00000	101.34679				0.00	1,140,000,000	570,000,000
Total FRS241 SPOT										0.00	1,140,000,000	570,000,000
Total For FRS241										0.00	1,140,000,000	570,000,000
FRS24 On 12/12/2025 Spot Bond					0.00000	69.04716				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	101.32597				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	115.21289				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	100.24088				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	101.49546				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.86119				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	110.62395				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.86367				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.22418				0.00	0	
Total FRS261 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 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	
Total For FRS263										0.00	0	
FRS26: 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	
FRS26: On 31/03/2032 Spot Bond					0.00000	100.55628				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26: On 22/06/2026 Spot Bond					0.00000	111.54495				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26: On 31/03/2031 Spot Bond					0.00000	100.56014				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS26: 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	
FRS27: On 05/07/2022 Spot Bond					0.00000	107.85581				0.00	0	
Total FRS270 SPOT										0.00	0	
Total For FRS270										0.00	0	
FRS27: On 14/07/2022 Spot Bond					0.00000	100.49743				0.00	52,000,000,000	26,000,000,000
Total FRS271 SPOT										0.00	52,000,000,000	26,000,000,000
Total For FRS271										0.00	52,000,000,000	26,000,000,000
FRS27: On 21/07/2022 Spot Bond					0.00000	103.09382				0.00	0	
Total FRS272 SPOT										0.00	0	
Total For FRS272										0.00	0	
FRS27: On 31/03/2032 Spot Bond					0.00000	100.55704				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27: On 18/08/2022 Spot Bond					0.00000	101.04107				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.68857				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	100.85809				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	100.71478				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	100.58810				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			9.86000	9.86000	9.86000	99.46615				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			9.86000	9.86000	9.86000	99.46615				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.04814				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	101.73500				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.24900	11.24900	11.24900	92.86883				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS29 On 12/02/2024 Spot Bond					0.00000	96.23412				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 20/01/2023 Spot Bond					0.00000	90.69009				0.00	0	
Total FRS292 SPOT										0.00	0	
Total For FRS292										0.00	0	
FRS29 On 26/01/2023 Spot Bond					0.00000	95.50946				0.00	0	
Total FRS293 SPOT										0.00	0	
Total For FRS293										0.00	0	
FRS29 On 28/04/2022 Spot Bond					0.00000	101.32362				0.00	0	
Total FRS294 SPOT										0.00	0	
Total For FRS294										0.00	0	
FRS29 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	
FRS29 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	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS36 On 07/12/2023 Spot Bond			1.77500	1.77500	1.77500	326.46693				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			1.50500	327.84635	1.50500	327.81106				0.00	0	208,500,00
Total FRS37 SPOT										0.00	0	208,500,00
Total For FRS37										0.00	0	208,500,00
FRS43 On 07/12/2023 Spot Bond			1.51500	1.51500	1.51500	327.76113				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.34824				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			4.50000	112.12504	4.50000	112.10378				0.00	0	
Total FRS64 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.15000	73.93324	4.15000	117.31554				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			2.79000	2.79000	2.79000	157.70844				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.07000	3.07000	3.07000	156.54415				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			2.57500	2.57500	2.57500	322.52813				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			6.08000	6.08000	6.08000	102.57711		38,899,840,000.00		6,398,000	3,000,000,00	
Total FRX23 SPOT								38,899,840,000.00		6,398,000	3,000,000,00	
Total For FRX23								38,899,840,000.00		6,398,000	3,000,000,00	
FRX24 On 10/12/2024 Spot Bond			7.69000	111.24326	7.69000	111.22020		295,184,039,752,000.00		38,385,440,800	8,629,959,80	
Total FRX24 SPOT								15,184,039,752,000.00		38,385,440,800	8,629,959,80	
Total For FRX24								15,184,039,752,000.00		38,385,440,800	8,629,959,80	
FRX25 On 26/07/2025 Spot Bond			7.82500	107.90266	7.82500	107.87978				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.35500	104.87719	8.35500	104.85373		6,218,987,436,000.00		744,343,200	252,598,10	
Total FRX26 SPOT								6,218,987,436,000.00		744,343,200	252,598,10	
Total For FRX26								6,218,987,436,000.00		744,343,200	252,598,10	
FRX27 On 07/03/2027 Spot Bond			7.99500	110.13933	7.99500	110.11588		149,441,263,998,000.00		18,691,840,400	3,587,777,20	
Total FRX27 SPOT								19,441,263,998,000.00		18,691,840,400	3,587,777,20	
Total For FRX27								19,441,263,998,000.00		18,691,840,400	3,587,777,20	
FRX28 On 26/07/2028 Spot Bond			8.63500	109.62560	8.63500	109.60000				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			9.65000	102.87888	9.65000	102.85210				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			9.46500	101.93887	9.46500	101.91283				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 FRX31 SPOT										0.00	0	180,000,00
Total For FRX31										0.00	0	180,000,00
FRX32 On 31/03/2032 Spot Bond			9.81000	105.25564	9.81000	105.22809				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.20500	74.05712	11.20500	74.03506				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.89258				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.27792				0.00	200,000,000	100,000,00
Total FS6A3 SPOT										0.00	200,000,000	100,000,00
Total For FS6A3										0.00	200,000,000	100,000,00
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.00217				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.95709				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.98772				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.99673				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2022 Spot Bond					0.00000	100.10875				0.00	0	
Total FST3A1 SPOT										0.00	0	
Total For FST3A1										0.00	0	
FST3A On 20/10/2024 Spot Bond					0.00000	100.11366				0.00	0	
Total FST3A2 SPOT										0.00	0	
Total For FST3A2										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.12018				0.00	0	300,000,00
Total FST3A3 SPOT										0.00	0	300,000,00
Total For FST3A3										0.00	0	300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FST3A On 20/10/2026 Spot Bond					0.00000	100.12342				0.00	0	200,000,00
Total FST3A4 SPOT										0.00	0	200,000,00
Total For FST3A4										0.00	0	200,000,00
GBL05 On 07/11/2022 Spot Bond					0.00000	100.05051				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.11098				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.08448				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.18467				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.96107				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.33782				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	103.25654				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			3.70000	117.59710	3.70000	117.57744				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.72047				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			6.65900	105.13178	6.65900	105.11296				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.94728				0.00	0	
Total GRT20 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 GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.13500	105.37336	7.13500	105.35317				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	100.16051				0.00	1,650,459,200	397,225,80
Total GRT22 SPOT										0.00	1,650,459,200	397,225,80
Total For GRT22										0.00	1,650,459,200	397,225,80
GRT23 On 16/10/2024 Spot Bond					0.00000	100.89199				0.00	2,200,608,000	529,632,70
Total GRT23 SPOT										0.00	2,200,608,000	529,632,70
Total For GRT23										0.00	2,200,608,000	529,632,70
GRT24 On 09/03/2023 Spot Bond					0.00000	100.79914				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.47316				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.30488				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.21485				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.50793				0.00	704,196,400	169,483,20
Total GRT29 SPOT										0.00	704,196,400	169,483,20
Total For GRT29										0.00	704,196,400	169,483,20
GRT30 On 10/12/2025 Spot Bond					0.00000	99.74214				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.89956				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.25275				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	97.94054				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	97.96771				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.55616				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.45785				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.92247				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	100.55336				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.74865				0.00	1,650,427,200	397,213,00
Total GRT41 SPOT										0.00	1,650,427,200	397,213,00
Total For GRT41										0.00	1,650,427,200	397,213,00
GRT42 On 20/11/2026 Spot Bond					0.00000	101.04538				0.00	1,650,467,200	397,229,10
Total GRT42 SPOT										0.00	1,650,467,200	397,229,10
Total For GRT42										0.00	1,650,467,200	397,229,10
GRT45 On 24/06/2023 Spot Bond					0.00000	101.55064				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.39353				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.36974				0.00	7,792,863,200	1,948,215,80
Total GRT48 SPOT										0.00	7,792,863,200	1,948,215,80
Total For GRT48										0.00	7,792,863,200	1,948,215,80
H10T1 On 26/02/2023 Spot Bond					0.00000	101.28889				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H10T2 On 30/09/2022 Spot Bond					0.00000	100.58370				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.90270				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H12T2 On 12/08/2022 Spot Bond					0.00000	101.07123				0.00	0	
Total H12T2 SPOT										0.00	0	
Total For H12T2										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.59006				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
H12T4 On 28/09/2022 Spot Bond					0.00000	100.44139				0.00	0	
Total H12T4 SPOT										0.00	0	
Total For H12T4										0.00	0	
HC5T5 On 31/05/2022 Spot Bond					0.00000	100.86009				0.00	0	
Total HC5T5 SPOT										0.00	0	
Total For HC5T5										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.09523				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	99.28146				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.89262				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.79932				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	100.45929				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	100.45174				0.00	0	
Total HPF13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
Total For HPF13									0.00	0	
HPF14 On 31/03/2024 Spot Bond					0.00000	100.50317			0.00	0	
Total HPF14 SPOT									0.00	0	
Total For HPF14									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			2.16500	324.57940	2.16500	324.53864			0.00	0	257,300,00
Total HWAY23 SPOT									0.00	0	257,300,00
Total For HWAY23									0.00	0	257,300,00
HWAY2 On 07/12/2024 Spot Bond			2.46500	2.46500	2.46500	331.72259			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.34000	101.82652	10.34000	101.79816			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			4.57000	80.70880	4.57000	108.57007			0.00	0	10,000,000,00
Total HWAY33 SPOT									0.00	0	10,000,000,00
Total For HWAY33									0.00	0	10,000,000,00
HWAY3 On 31/07/2034 Spot Bond			11.22500	89.23590	11.22500	89.20898			0.00	0	4,840,000,00
Total HWAY34 SPOT									0.00	0	4,840,000,00
Total For HWAY34									0.00	0	4,840,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.27000	100.00000	11.24478			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.44500	87.42360	11.44500	87.39672		13,734,000,000,000.00	1,200,000,000	6,290,000,00	
Total HWAY35 SPOT								13,734,000,000,000.00	1,200,000,000	6,290,000,00	
Total For HWAY35								13,734,000,000,000.00	1,200,000,000	6,290,000,00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.26757	100.00000	11.24235		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	100.24573			0.00	0	15,000,000,00
Total HWF11 SPOT									0.00	0	15,000,000,00
Total For HWF11									0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	100.08927			0.00	0	
Total HWF12 SPOT									0.00	0	
Total For HWF12									0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.90765			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
I2025 On 31/01/2025 Spot Bond			2.24000	160.04646	2.22000	160.11101			131,461,552,256,000.00	505,116,764,400	485,749,994,700
Total I2025 SPOT									11,461,552,256,000.00	505,116,764,400	485,749,994,700
Total For I2025									11,461,552,256,000.00	505,116,764,400	485,749,994,700
I2029 On 31/03/2029 Spot Bond			3.26500	117.42622	3.23000	117.67086			309,206,768,072,000.00	400,982,164,800	288,118,345,300
Total I2029 SPOT									19,206,768,072,000.00	400,982,164,800	288,118,345,300
Total For I2029									19,206,768,072,000.00	400,982,164,800	288,118,345,300
I2033 On 28/02/2033 Spot Bond			3.82000	113.65843	3.82000	113.63919			007,981,438,048,000.00	263,869,486,400	403,604,407,900
Total I2033 SPOT									17,981,438,048,000.00	263,869,486,400	403,604,407,900
Total For I2033									17,981,438,048,000.00	263,869,486,400	403,604,407,900
I2038 On 31/01/2038 Spot Bond			3.89000	130.41333	3.90000	130.22550			258,950,219,422,000.00	66,568,179,800	372,750,415,100
Total I2038 SPOT									18,950,219,422,000.00	66,568,179,800	372,750,415,100
Total For I2038									18,950,219,422,000.00	66,568,179,800	372,750,415,100
I2046 On 31/03/2046 Spot Bond			3.90000	118.66960	3.90000	118.64918			112,942,261,380,000.00	28,959,554,200	392,779,140,000
Total I2046 SPOT									12,942,261,380,000.00	28,959,554,200	392,779,140,000
Total For I2046									12,942,261,380,000.00	28,959,554,200	392,779,140,000
I2050 On 31/12/2050 Spot Bond			3.90000	122.96341	3.90000	122.94210			65,869,036,740,000.00	16,889,496,600	499,464,794,100
Total I2050 SPOT									15,869,036,740,000.00	16,889,496,600	499,464,794,100
Total For I2050									15,869,036,740,000.00	16,889,496,600	499,464,794,100
IBG01 On 07/02/2025 Spot Bond					0.00000	99.84007			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.83406			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL101 On 24/05/2022 Spot Bond			6.49500	6.49500	6.49500	104.05608			0.00	0	
Total IBL101 SPOT									0.00	0	
Total For IBL101									0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.06169			0.00	0	
Total IBL102 SPOT									0.00	0	
Total For IBL102									0.00	0	
IBL109 On 07/12/2023 Spot Bond			2.23500	324.23550	2.23500	324.19416			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.51162				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.27717				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.89221				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	100.05581				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.18092				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.76283				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.25350				0.00	5,501,512,800	1,324,079,000
Total IBL134 SPOT										0.00	5,501,512,800	1,324,079,000
Total For IBL134										0.00	5,501,512,800	1,324,079,000
IBL135 On 22/11/2024 Spot Bond					0.00000	101.05029				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.49164				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.87254				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.80022				0.00	0	
Total IBL138 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 IBL138										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.96520				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.61512				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.41923				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.85459				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.88839				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	100.94333				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL157 On 21/01/2023 Spot Bond					0.00000	100.10100				0.00	0	
Total IBL157 SPOT										0.00	0	
Total For IBL157										0.00	0	
IBL159 On 09/02/2023 Spot Bond					0.00000	101.27334				0.00	0	
Total IBL159 SPOT										0.00	0	
Total For IBL159										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.26477				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL161 On 15/02/2023 Spot Bond					0.00000	101.58885				0.00	0	
Total IBL161 SPOT										0.00	0	
Total For IBL161										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.22927				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.23648				0.00	1,317,611,200	318,854,50
Total IBL163 SPOT										0.00	1,317,611,200	318,854,50
Total For IBL163										0.00	1,317,611,200	318,854,50
IBL167 On 18/05/2024 Spot Bond					0.00000	101.14967				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.12589				0.00	6,083,630,800	1,485,472,30
Total IBL168 SPOT										0.00	6,083,630,800	1,485,472,30
Total For IBL168										0.00	6,083,630,800	1,485,472,30
IBL177 On 19/07/2024 Spot Bond					0.00000	100.13737				0.00	0	500,000,00
Total IBL177 SPOT										0.00	0	500,000,00
Total For IBL177										0.00	0	500,000,00
IBL178 On 19/07/2026 Spot Bond					0.00000	100.14157				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.90947				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.15830				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.71781				0.00	600,000,000	300,000,00
Total IBL190 SPOT										0.00	600,000,000	300,000,00
Total For IBL190										0.00	600,000,000	300,000,00
IBL191 On 10/09/2026 Spot Bond					0.00000	100.74114				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.31720				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL193 On 20/10/2022 Spot Bond					0.00000	100.13927				0.00	0	
Total IBL193 SPOT										0.00	0	
Total For IBL193										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL196 On 08/11/2022 Spot Bond					0.00000	101.48876				0.00	0	
Total IBL196 SPOT										0.00	0	
Total For IBL196										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.29770				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.27341				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.82863				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.85582				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2022 Spot Bond					0.00000	100.49663				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.90425				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.86377				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL205 On 09/12/2022 Spot Bond					0.00000	100.72866				0.00	0	
Total IBL205 SPOT										0.00	0	
Total For IBL205										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.82327				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL207 On 31/01/2023 Spot Bond					0.00000	99.92330				0.00	0	
Total IBL207 SPOT										0.00	0	
Total For IBL207										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	99.91469				0.00	0	
Total IBL208 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.05338				0.00	6,027,154,000	1,506,788,50
Total IBL210 SPOT										0.00	6,027,154,000	1,506,788,50
Total For IBL210										0.00	6,027,154,000	1,506,788,50
IBL211 On 21/08/2022 Spot Bond					0.00000	100.90429				0.00	0	
Total IBL211 SPOT										0.00	0	
Total For IBL211										0.00	0	
IBL212 On 22/08/2022 Spot Bond					0.00000	100.89039				0.00	0	
Total IBL212 SPOT										0.00	0	
Total For IBL212										0.00	0	
IBL213 On 22/08/2022 Spot Bond					0.00000	100.89039				0.00	0	
Total IBL213 SPOT										0.00	0	
Total For IBL213										0.00	0	
IBL214 On 22/08/2022 Spot Bond					0.00000	100.89039				0.00	0	
Total IBL214 SPOT										0.00	0	
Total For IBL214										0.00	0	
IBL215 On 07/09/2022 Spot Bond					0.00000	100.70307				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.68757				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.61794				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/09/2022 Spot Bond					0.00000	100.44064				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.48212				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.51245				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/10/2022 Spot Bond					0.00000	100.24346				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.20000	107.07253	7.20000	107.05161				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL78 On 25/11/2022 Spot Bond			5.57000	106.76739	5.57000	106.75119				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.43202				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.15000	105.00038	9.15000	104.97443			13,004,613,180,000.00		1,421,269,200	355,317,300
Total IDCG06 SPOT									13,004,613,180,000.00		1,421,269,200	355,317,300
Total For IDCG06									13,004,613,180,000.00		1,421,269,200	355,317,300
IDCG08 On 13/05/2030 Spot Bond			10.58500	108.86476	10.58500	108.97671			0.00		0	
Total IDCG08 SPOT									0.00		0	
Total For IDCG08									0.00		0	
IDCG11 On 05/12/2026 Spot Bond			9.74500	108.11996	9.74500	108.09170			0.00		0	
Total IDCG11 SPOT									0.00		0	
Total For IDCG11									0.00		0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.50809			0.00		0	
Total IDCG13 SPOT									0.00		0	
Total For IDCG13									0.00		0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.40461			0.00		0	
Total IDCG15 SPOT									0.00		0	
Total For IDCG15									0.00		0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.09750			0.00		0	
Total IDCG16 SPOT									0.00		0	
Total For IDCG16									0.00		0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.26621			0.00		0	
Total IDCG17 SPOT									0.00		0	
Total For IDCG17									0.00		0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.84062			0.00		0	
Total IDCG19 SPOT									0.00		0	
Total For IDCG19									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.76511				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.99637				0.00	3,656,099,600	1,379,900,200
Total IDCG22 SPOT										0.00	3,656,099,600	1,379,900,200
Total For IDCG22										0.00	3,656,099,600	1,379,900,200
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.17778				0.00	1,100,313,600	264,820,200
Total IDCG23 SPOT										0.00	1,100,313,600	264,820,200
Total For IDCG23										0.00	1,100,313,600	264,820,200
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.70779				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.47500	103.90185	8.47500	103.87816				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.41979				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.05585				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.47757				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	99.89863				0.00	11,879,769,200	2,420,743,000
Total INLV07 SPOT										0.00	11,879,769,200	2,420,743,000
Total For INLV07										0.00	11,879,769,200	2,420,743,000
INLV08 On 12/06/2026 Spot Bond					0.00000	103.49859				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.02760				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.16337				0.00	0	
Total INLV10 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 INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.63916				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.61066				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.60911				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.77930				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	101.28329				0.00	1,650,468,000	397,229,400
Total IPF24 SPOT										0.00	1,650,468,000	397,229,400
Total For IPF24										0.00	1,650,468,000	397,229,400
IPF25 On 15/10/2023 Spot Bond					0.00000	100.15129				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	101.25019				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	101.27127				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.94593				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	99.25796				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.45897				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.73525				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPFC37 On 10/05/2022 Spot Bond					0.00000	100.98792				0.00	0	
Total IPFC37 SPOT										0.00	0	
Total For IPFC37										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.27321				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IV019 On 31/03/2028 Spot Bond			4.81000	195.84503	4.81000	195.80657				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	101.20669				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.42576				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			4.71000	196.89686	4.71000	196.85870				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	101.36170				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	100.51734				0.00	480,000,000	240,000,000
Total IVC140 SPOT										0.00	480,000,000	240,000,000
Total For IVC140										0.00	480,000,000	240,000,000
IVC145 On 06/06/2023 Spot Bond					0.00000	101.18157				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.31029				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC147 On 21/12/2023 Spot Bond					0.00000	100.90894				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.11797				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	100.77750				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.85281				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.50521				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.31096				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	101.14146				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC186 On 21/12/2022 Spot Bond			7.40000	102.60862	7.40000	102.58814				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC188 On 02/12/2022 Spot Bond					0.00000	101.40590				0.00	0	
Total IVC188 SPOT										0.00	0	
Total For IVC188										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.45982				0.00	0	
Total IVC190 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For IVC190										0.00	0	
IVC194 On 31/07/2022 Spot Bond			7.23000	101.74076	7.23000	101.72099				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.43971				0.00	800,000,000	400,000,000
Total IVC198 SPOT										0.00	800,000,000	400,000,000
Total For IVC198										0.00	800,000,000	400,000,000
IVC200 On 31/08/2022 Spot Bond			7.45000	101.16457	7.45000	101.14443				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.97083				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2022 Spot Bond			3.91012	102.33560	3.91012	102.32479				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC203 On 14/10/2022 Spot Bond					0.00000	100.22912				0.00	0	
Total IVC203 SPOT										0.00	0	
Total For IVC203										0.00	0	
IVC204 On 18/11/2022 Spot Bond					0.00000	101.03936				0.00	900,000,000	450,000,000
Total IVC204 SPOT										0.00	900,000,000	450,000,000
Total For IVC204										0.00	900,000,000	450,000,000
IVC205 On 29/07/2022 Spot Bond					0.00000	99.98484				0.00	0	
Total IVC205 SPOT										0.00	0	
Total For IVC205										0.00	0	
IVC206 On 29/11/2022 Spot Bond			6.10000	6.10000	6.10000	102.52110				0.00	0	
Total IVC206 SPOT										0.00	0	
Total For IVC206										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.83096				0.00	3,409,812,400	835,336,900
Total IVC208 SPOT										0.00	3,409,812,400	835,336,900
Total For IVC208										0.00	3,409,812,400	835,336,900
IVC209 On 20/12/2022 Spot Bond					0.00000	100.56484				0.00	0	
Total IVC209 SPOT										0.00	0	
Total For IVC209										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	99.99983				0.00	186,400,000	93,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC210 SPOT										0.00	186,400,000	93,200,000
Total For IVC210										0.00	186,400,000	93,200,000
IVC211 On 21/02/2023 Spot Bond			6.43000	6.43000	6.43000	101.51754				0.00	0	
Total IVC211 SPOT										0.00	0	
Total For IVC211										0.00	0	
IVC212 On 27/02/2023 Spot Bond			7.13000	7.13000	7.13000	100.17912				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.03092				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.00001				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.70000	6.70000	6.70000	100.43308				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.45000	100.15841	8.45000	100.13577				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVZ084 On 28/04/2022 Spot Bond			4.75000	4.75000	4.75000	99.92198				0.00	0	
Total IVZ084 SPOT										0.00	0	
Total For IVZ084										0.00	0	
IVZ085 On 05/05/2022 Spot Bond			4.75000	4.75000	4.75000	99.83111				0.00	0	
Total IVZ085 SPOT										0.00	0	
Total For IVZ085										0.00	0	
IVZ087 On 26/05/2022 Spot Bond			4.75000	4.75000	4.75000	99.74040				0.00	0	
Total IVZ087 SPOT										0.00	0	
Total For IVZ087										0.00	0	
IVZ089 On 02/06/2022 Spot Bond			4.80000	4.80000	4.80000	99.55487				0.00	0	
Total IVZ089 SPOT										0.00	0	
Total For IVZ089										0.00	0	
IVZ090 On 09/06/2022 Spot Bond			4.80000	4.80000	4.80000	99.46371				0.00	0	
Total IVZ090 SPOT										0.00	0	
Total For IVZ090										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ092 On 15/06/2022 Spot Bond			4.80000	4.80000	4.80000	99.37273				0.00	0	
Total IVZ092 SPOT										0.00	0	
Total For IVZ092										0.00	0	
IVZ093 On 07/07/2022 Spot Bond			4.80000	4.80000	4.80000	99.29487				0.00	0	
Total IVZ093 SPOT										0.00	0	
Total For IVZ093										0.00	0	
IVZ094 On 14/07/2022 Spot Bond			4.85000	4.85000	4.85000	99.00023				0.00	0	
Total IVZ094 SPOT										0.00	0	
Total For IVZ094										0.00	0	
IVZ095 On 12/05/2022 Spot Bond			4.85000	4.85000	4.85000	98.90915				0.00	0	
Total IVZ095 SPOT										0.00	0	
Total For IVZ095										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.75573				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	101.32619				0.00	2,200,639,600	529,645,400
Total KAP012 SPOT										0.00	2,200,639,600	529,645,400
Total For KAP012										0.00	2,200,639,600	529,645,400
KAP013 On 24/05/2022 Spot Bond					0.00000	100.99833				0.00	0	100,000,000
Total KAP013 SPOT										0.00	0	100,000,000
Total For KAP013										0.00	0	100,000,000
KAP014 On 19/07/2024 Spot Bond					0.00000	100.14770				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.68349				0.00	5,195,242,400	1,298,810,600
Total KAP015 SPOT										0.00	5,195,242,400	1,298,810,600
Total For KAP015										0.00	5,195,242,400	1,298,810,600
KAP016 On 29/04/2022 Spot Bond					0.00000	99.98730				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.15986				0.00	0	
Total KAP017 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 KAP017									0.00	0	
KAP01 On 14/04/2024 Spot Bond					0.00000	100.42740			0.00	0	
Total KAP018 SPOT									0.00	0	
Total For KAP018									0.00	0	
KAP01 On 28/07/2024 Spot Bond					0.00000	99.99985			0.00	0	
Total KAP019 SPOT									0.00	0	
Total For KAP019									0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	100.73339			0.00	0	
Total KAP020 SPOT									0.00	0	
Total For KAP020									0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	100.73577			0.00	0	
Total KAP021 SPOT									0.00	0	
Total For KAP021									0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	101.17485			0.00	0	
Total KAP022 SPOT									0.00	0	
Total For KAP022									0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	100.87997			0.00	0	
Total KAP023 SPOT									0.00	0	
Total For KAP023									0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.25980			0.00	0	
Total KAP024 SPOT									0.00	0	
Total For KAP024									0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.26989			0.00	0	
Total KAP025 SPOT									0.00	0	
Total For KAP025									0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	100.56391			0.00	395,400,000	197,700,000
Total KAP11 SPOT									0.00	395,400,000	197,700,000
Total For KAP11									0.00	395,400,000	197,700,000
KW01 On 31/10/2027 Spot Bond			9.22500	118.09247	9.22500	118.06306			0.00	0	
Total KW01 SPOT									0.00	0	
Total For KW01									0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.99000	102.01327	6.99000	101.99431		26,609,532,000.00		3,806,800	951,700,000
Total LGL06 SPOT								26,609,532,000.00		3,806,800	951,700,000
Total For LGL06								26,609,532,000.00		3,806,800	951,700,000
LGL07 On 04/10/2022 Spot Bond					0.00000	101.23050			0.00	83,748,800	20,937,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total LGL07 SPOT										0.00	83,748,800	20,937,20
Total For LGL07										0.00	83,748,800	20,937,20
LGL08 On 28/02/2023 Spot Bond					0.00000	101.62038				0.00	203,661,200	50,915,30
Total LGL08 SPOT										0.00	203,661,200	50,915,30
Total For LGL08										0.00	203,661,200	50,915,30
LGL09 On 28/08/2024 Spot Bond					0.00000	103.61372				0.00	411,128,800	452,782,20
Total LGL09 SPOT										0.00	411,128,800	452,782,20
Total For LGL09										0.00	411,128,800	452,782,20
LGL10 On 08/10/2025 Spot Bond					0.00000	101.51916				0.00	1,522,698,000	880,674,50
Total LGL10 SPOT										0.00	1,522,698,000	880,674,50
Total For LGL10										0.00	1,522,698,000	880,674,50
LGL11 On 09/09/2026 Spot Bond					0.00000	101.81826				0.00	1,103,956,000	275,989,00
Total LGL11 SPOT										0.00	1,103,956,000	275,989,00
Total For LGL11										0.00	1,103,956,000	275,989,00
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.84883				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.05076				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.07778				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	100.78459				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2022 Spot Bond					0.00000	100.60597				0.00	0	
Total MBF065 SPOT										0.00	0	
Total For MBF065										0.00	0	
MBF06: On 17/11/2023 Spot Bond					0.00000	101.11854				0.00	4,156,194,400	1,039,048,60
Total MBF068 SPOT										0.00	4,156,194,400	1,039,048,60
Total For MBF068										0.00	4,156,194,400	1,039,048,60
MBF06: On 28/05/2022 Spot Bond					0.00000	100.80284				0.00	0	
Total MBF069 SPOT										0.00	0	
Total For MBF069										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF070 On 28/05/2024 Spot Bond					0.00000	101.15291				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF071 On 17/09/2024 Spot Bond					0.00000	100.70909				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBP038 On 02/11/2022 Spot Bond					0.00000	100.28939				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP040 On 23/02/2023 Spot Bond					0.00000	100.95741				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP043 On 27/07/2023 Spot Bond					0.00000	100.00006				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP045 On 27/09/2023 Spot Bond					0.00000	100.79441				0.00	759,204,400	182,721,100
Total MBP045 SPOT										0.00	759,204,400	182,721,100
Total For MBP045										0.00	759,204,400	182,721,100
MBP047 On 26/02/2024 Spot Bond					0.00000	100.86095				0.00	967,871,200	232,943,000
Total MBP047 SPOT										0.00	967,871,200	232,943,000
Total For MBP047										0.00	967,871,200	232,943,000
MBP049 On 27/03/2024 Spot Bond					0.00000	100.88244				0.00	6,283,582,800	1,512,299,700
Total MBP049 SPOT										0.00	6,283,582,800	1,512,299,700
Total For MBP049										0.00	6,283,582,800	1,512,299,700
MBP050 On 23/08/2022 Spot Bond					0.00000	101.34535				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP051 On 12/03/2023 Spot Bond					0.00000	101.03493				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP052 On 26/03/2024 Spot Bond					0.00000	100.45691				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG04 On 12/08/2025 Spot Bond			8.47500	8.47500	8.47500	110.28432				0.00	0	
Total MMIG04 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 Inter
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			6.50900	103.49216	6.50900	103.47405				2,535,432,544,800.00	389,527,200	1,140,731,10
Total MMIG05 SPOT										2,535,432,544,800.00	389,527,200	1,140,731,10
Total For MMIG05										2,535,432,544,800.00	389,527,200	1,140,731,10
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.79978				0.00	0	300,000,00
Total MMIG06 SPOT										0.00	0	300,000,00
Total For MMIG06										0.00	0	300,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.74221				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.98818				0.00	1,039,048,400	259,762,10
Total MML01 SPOT										0.00	1,039,048,400	259,762,10
Total For MML01										0.00	1,039,048,400	259,762,10
MML02 On 10/12/2026 Spot Bond			9.12500	104.16500	9.12500	104.13947				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.30793				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.37500	95.40167	9.37500	94.30638				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	100.59392				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.76139				0.00	0	
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.43523				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.47929				0.00	1,100,310,000	264,818,70
Total MTN12 SPOT										0.00	1,100,310,000	264,818,70
Total For MTN12										0.00	1,100,310,000	264,818,70
MTN13 On 04/06/2025 Spot Bond					0.00000	101.80353				0.00	1,925,578,800	463,447,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN13 SPOT										0.00	1,925,578,800	463,447,50
Total For MTN13										0.00	1,925,578,800	463,447,50
MTN14 On 10/05/2022 Spot Bond					0.00000	101.19756				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.23600				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	100.88522				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.61859				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	99.45187				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.83093				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.68601				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.08138				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.10099				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.07000	99.53650	9.07000	99.51211				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	99.98061				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN25 On 29/06/2024 Spot Bond					0.00000	101.07632				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.68394				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	101.49320				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.68793				0.00	1,718,368,000	420,012,00
Total MTN28 SPOT										0.00	1,718,368,000	420,012,00
Total For MTN28										0.00	1,718,368,000	420,012,00
MTN29 On 15/03/2027 Spot Bond					0.00000	101.28796				0.00	3,400,905,600	811,049,00
Total MTN29 SPOT										0.00	3,400,905,600	811,049,00
Total For MTN29										0.00	3,400,905,600	811,049,00
MTN30 On 15/09/2028 Spot Bond					0.00000	101.68937				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTNC2 On 29/06/2022 Spot Bond					0.00000	100.44334				0.00	0	
Total MTNC24 SPOT										0.00	0	
Total For MTNC24										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	101.07697				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.14789				0.00	0	600,000,00
Total MWAR05 SPOT										0.00	0	600,000,00
Total For MWAR05										0.00	0	600,000,00
MWAR(On 22/02/2024 Spot Bond					0.00000	101.14781				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.13007				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	100.56280				0.00	0	
Total N7B25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For N7B25									0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.71045			0.00	0	
Total N7C25 SPOT									0.00	0	
Total For N7C25									0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.83575			0.00	0	
Total N7D25 SPOT									0.00	0	
Total For N7D25									0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.95084			0.00	0	
Total N7E25 SPOT									0.00	0	
Total For N7E25									0.00	0	
NAM01 On 19/11/2022 Spot Bond			6.72000	104.49269	6.72000	104.47362		299,607,168,000.00	44,584,400	11,146,10	
Total NAM01 SPOT								299,607,168,000.00	44,584,400	11,146,10	
Total For NAM01								299,607,168,000.00	44,584,400	11,146,10	
NAM03 On 01/08/2023 Spot Bond			7.08000	105.92776	7.08000	105.90741		0.00	0		
Total NAM03 SPOT								0.00	0		
Total For NAM03								0.00	0		
NAM04 On 01/08/2026 Spot Bond			10.00500	104.21117	10.00500	104.18308		2,598,918,810,000.00	259,762,000	64,940,50	
Total NAM04 SPOT								2,598,918,810,000.00	259,762,000	64,940,50	
Total For NAM04								2,598,918,810,000.00	259,762,000	64,940,50	
NBG01 On 29/04/2022 Spot Bond					0.00000	99.98719		0.00	0		
Total NBG01G SPOT								0.00	0		
Total For NBG01G								0.00	0		
NBG02 On 30/04/2024 Spot Bond					0.00000	100.39547		0.00	0		
Total NBG02G SPOT								0.00	0		
Total For NBG02G								0.00	0		
NBG03 On 30/04/2026 Spot Bond					0.00000	99.98489		0.00	1,100,306,000	264,817,20	
Total NBG03G SPOT								0.00	1,100,306,000	264,817,20	
Total For NBG03G								0.00	1,100,306,000	264,817,20	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.09056		0.00	0		
Total NBG04G SPOT								0.00	0		
Total For NBG04G								0.00	0		
NBG05 On 25/10/2024 Spot Bond					0.00000	100.11139		0.00	1,232,339,200	1,296,593,80	
Total NBG05G SPOT								0.00	1,232,339,200	1,296,593,80	
Total For NBG05G								0.00	1,232,339,200	1,296,593,80	
NBG06 On 29/07/2028 Spot Bond					0.00000	99.98497		0.00	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 NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBG07/On 15/12/2028 Spot Bond					0.00000	100.68196			0.00	0	
Total NBG07G SPOT									0.00	0	
Total For NBG07G									0.00	0	
NBK13/On 19/03/2024 Spot Bond			6.64500	106.46224	6.64500	106.44332		1,248,895,854,000.00	187,945,200	46,873,30	
Total NBK13A SPOT								1,248,895,854,000.00	187,945,200	46,873,30	
Total For NBK13A								1,248,895,854,000.00	187,945,200	46,873,30	
NBK16/On 12/02/2025 Spot Bond			7.33600	107.18388	7.33600	107.16255		94,643,822,358,400.00	12,901,284,400	2,347,623,90	
Total NBK16A SPOT								14,643,822,358,400.00	12,901,284,400	2,347,623,90	
Total For NBK16A								14,643,822,358,400.00	12,901,284,400	2,347,623,90	
NBK17/On 22/04/2026 Spot Bond			8.47000	105.10086	8.47000	105.07704		0.00	0		
Total NBK17A SPOT								0.00	0		
Total For NBK17A								0.00	0		
NBK19/On 01/06/2022 Spot Bond			6.47500	104.20994	6.47500	104.19157		1,864,253,510,000.00	287,915,600	65,814,20	
Total NBK19A SPOT								1,864,253,510,000.00	287,915,600	65,814,20	
Total For NBK19A								1,864,253,510,000.00	287,915,600	65,814,20	
NBK20/On 01/06/2026 Spot Bond			7.20500	115.23557	7.20500	115.21317		69,481,795,042,000.00	9,643,552,400	1,751,640,50	
Total NBK20A SPOT								19,481,795,042,000.00	9,643,552,400	1,751,640,50	
Total For NBK20A								19,481,795,042,000.00	9,643,552,400	1,751,640,50	
NBK21/On 21/07/2027 Spot Bond			9.11000	109.06185	9.11000	109.03502		7,288,000,000,000.00	800,000,000	400,000,00	
Total NBK21A SPOT								7,288,000,000,000.00	800,000,000	400,000,00	
Total For NBK21A								7,288,000,000,000.00	800,000,000	400,000,00	
NBK22/On 19/11/2022 Spot Bond			5.98000	106.67280	5.98000	106.65544		0.00	0		
Total NBK22A SPOT								0.00	0		
Total For NBK22A								0.00	0		
NBK23/On 19/11/2025 Spot Bond			7.60300	114.18816	7.60300	114.16463		0.00	0		
Total NBK23A SPOT								0.00	0		
Total For NBK23A								0.00	0		
NBK24/On 19/11/2027 Spot Bond			8.64500	114.78802	8.64500	114.76119		0.00	0	1,000,000,00	
Total NBK24A SPOT								0.00	0	1,000,000,00	
Total For NBK24A								0.00	0	1,000,000,00	
NBK25/On 17/02/2023 Spot Bond			6.28000	6.28000	6.28000	105.43518		0.00	0		
Total NBK25A SPOT								0.00	0		
Total For NBK25A								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
NBK25I On 12/02/2025 Spot Bond					0.00000	102.99106				0.00	3,311,792,000	797,065,50
Total NBK25B SPOT										0.00	3,311,792,000	797,065,50
Total For NBK25B										0.00	3,311,792,000	797,065,50
NBK26I On 10/05/2023 Spot Bond			100.00000	54.36159	100.00000	54.23995			28,000,000,000,000.00		280,000,000	140,000,00
Total NBK26A SPOT									28,000,000,000,000.00		280,000,000	140,000,00
Total For NBK26A									28,000,000,000,000.00		280,000,000	140,000,00
NBK26I On 22/04/2026 Spot Bond					0.00000	102.33104				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27I On 10/05/2026 Spot Bond			8.10500	115.52418	8.10500	115.49882			113,809,307,720,000.00		14,041,864,000	2,772,176,70
Total NBK27A SPOT									113,809,307,720,000.00		14,041,864,000	2,772,176,70
Total For NBK27A									113,809,307,720,000.00		14,041,864,000	2,772,176,70
NBK28I On 02/08/2023 Spot Bond			6.03300	107.12495	6.03300	107.10737			11,874,225,409,200.00		1,968,212,400	316,308,90
Total NBK28A SPOT									11,874,225,409,200.00		1,968,212,400	316,308,90
Total For NBK28A									11,874,225,409,200.00		1,968,212,400	316,308,90
NBK29I On 31/07/2026 Spot Bond			8.04500	111.22991	8.04500	111.20567			31,713,283,806,000.00		3,941,986,800	833,443,40
Total NBK29A SPOT									31,713,283,806,000.00		3,941,986,800	833,443,40
Total For NBK29A									31,713,283,806,000.00		3,941,986,800	833,443,40
NBK30I On 20/02/2024 Spot Bond			6.67000	106.70931	6.67000	106.68997				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31I On 09/11/2023 Spot Bond			6.20000	109.05211	6.20000	109.03372				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	101.96364				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.54456				0.00	491,834,400	118,372,30
Total NBK35B SPOT										0.00	491,834,400	118,372,30
Total For NBK35B										0.00	491,834,400	118,372,30
NBK36I On 10/05/2026 Spot Bond					0.00000	104.87384				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			10.80000	10.80000	10.80000	77.37303				0.00	0	
Total NBK4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.50412				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.25007				0.00	550,150,400	132,407,60
Total NBK43B SPOT										0.00	550,150,400	132,407,60
Total For NBK43B										0.00	550,150,400	132,407,60
NBK45I On 15/02/2023 Spot Bond					0.00000	101.51671				0.00	929,458,400	222,173,70
Total NBK45B SPOT										0.00	929,458,400	222,173,70
Total For NBK45B										0.00	929,458,400	222,173,70
NBK46I On 15/08/2025 Spot Bond					0.00000	102.02116				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.35831				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.93514				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.01038				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.33468				0.00	1,100,302,000	264,815,60
Total NBK52B SPOT										0.00	1,100,302,000	264,815,60
Total For NBK52B										0.00	1,100,302,000	264,815,60
NBK53I On 21/02/2026 Spot Bond					0.00000	101.50350				0.00	1,100,308,800	264,818,30
Total NBK53B SPOT										0.00	1,100,308,800	264,818,30
Total For NBK53B										0.00	1,100,308,800	264,818,30
NBK54I On 21/02/2029 Spot Bond					0.00000	101.66823				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.15228				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	99.92668				0.00	1,650,455,600	397,224,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB56 SPOT										0.00	1,650,455,600	397,224,400
Total For NBKB56										0.00	1,650,455,600	397,224,400
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.04229				0.00	2,200,611,200	529,634,000
Total NBKB57 SPOT										0.00	2,200,611,200	529,634,000
Total For NBKB57										0.00	2,200,611,200	529,634,000
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.38843				0.00	0	0
Total NBKB58 SPOT										0.00	0	0
Total For NBKB58										0.00	0	0
NBKB5 On 24/02/2023 Spot Bond					0.00000	101.04990				0.00	0	500,000,000
Total NBKB59 SPOT										0.00	0	500,000,000
Total For NBKB59										0.00	0	500,000,000
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.13754				0.00	168,586,400	42,146,600
Total NBKB60 SPOT										0.00	168,586,400	42,146,600
Total For NBKB60										0.00	168,586,400	42,146,600
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.12777				0.00	1,650,465,600	397,228,400
Total NBKB61 SPOT										0.00	1,650,465,600	397,228,400
Total For NBKB61										0.00	1,650,465,600	397,228,400
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.17399				0.00	0	0
Total NBKB62 SPOT										0.00	0	0
Total For NBKB62										0.00	0	0
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.66279				0.00	400,000,000	200,000,000
Total NBKB64 SPOT										0.00	400,000,000	200,000,000
Total For NBKB64										0.00	400,000,000	200,000,000
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.63020				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.97000	102.29995	9.97000	102.27290				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.62517				0.00	921,654,000	219,006,700
Total NCLN84 SPOT										0.00	921,654,000	219,006,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For NCLN84									0.00	921,654,000	219,006,70
NCLN8 On 20/03/2024 Spot Bond			9.62500	102.58319	9.62500	102.55699		91,866,655,650,000.00	9,544,587,600	2,050,413,00	
Total NCLN85 SPOT								11,866,655,650,000.00	9,544,587,600	2,050,413,00	
Total For NCLN85								11,866,655,650,000.00	9,544,587,600	2,050,413,00	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.63020		0.00	0		
Total NCLN87 SPOT								0.00	0		
Total For NCLN87								0.00	0		
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.63809		0.00	0		
Total NCLN90 SPOT								0.00	0		
Total For NCLN90								0.00	0		
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.64813		0.00	0		
Total NCLN91 SPOT								0.00	0		
Total For NCLN91								0.00	0		
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.79527		0.00	0		
Total NDAL02 SPOT								0.00	0		
Total For NDAL02								0.00	0		
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.79527		0.00	740,000,000	370,000,00	
Total NDAL03 SPOT								0.00	740,000,000	370,000,00	
Total For NDAL03								0.00	740,000,000	370,000,00	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.12650		0.00	0		
Total NGL01G SPOT								0.00	0		
Total For NGL01G								0.00	0		
NGL03 On 26/05/2022 Spot Bond					0.00000	101.29079		0.00	0		
Total NGL03 SPOT								0.00	0		
Total For NGL03								0.00	0		
NGL04 On 20/03/2023 Spot Bond					0.00000	102.24607		0.00	50,000,000	50,000,00	
Total NGL04 SPOT								0.00	50,000,000	50,000,00	
Total For NGL04								0.00	50,000,000	50,000,00	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.96278		0.00	200,000,000	600,000,00	
Total NGL05 SPOT								0.00	200,000,000	600,000,00	
Total For NGL05								0.00	200,000,000	600,000,00	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.04918		0.00	0		
Total NGL06 SPOT								0.00	0		
Total For NGL06								0.00	0		
NGL07 On 09/04/2024 Spot Bond					0.00000	101.30839		0.00	13,643,598,400	2,725,263,10	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total NGL07 SPOT										0.00	13,643,598,400	2,725,263,100
Total For NGL07										0.00	13,643,598,400	2,725,263,100
NGL08 On 02/07/2025 Spot Bond					0.00000	105.82887				0.00	7,172,169,200	1,673,595,200
Total NGL08 SPOT										0.00	7,172,169,200	1,673,595,200
Total For NGL08										0.00	7,172,169,200	1,673,595,200
NGL09 On 19/06/2026 Spot Bond					0.00000	101.70663				0.00	10,115,086,000	2,528,771,500
Total NGL09 SPOT										0.00	10,115,086,000	2,528,771,500
Total For NGL09										0.00	10,115,086,000	2,528,771,500
NGL10 On 27/12/2026 Spot Bond					0.00000	100.54246				0.00	0	0
Total NGL10 SPOT										0.00	0	0
Total For NGL10										0.00	0	0
NGLT1 On 01/07/2022 Spot Bond					0.00000	101.40894				0.00	566,000,000	283,000,000
Total NGLT1A SPOT										0.00	566,000,000	283,000,000
Total For NGLT1A										0.00	566,000,000	283,000,000
NGLT1 On 20/10/2023 Spot Bond					0.00000	103.16022				0.00	600,000,000	300,000,000
Total NGLT1B SPOT										0.00	600,000,000	300,000,000
Total For NGLT1B										0.00	600,000,000	300,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	104.23645				0.00	400,000,000	200,000,000
Total NGT103 SPOT										0.00	400,000,000	200,000,000
Total For NGT103										0.00	400,000,000	200,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	104.17698				0.00	0	0
Total NGT104 SPOT										0.00	0	0
Total For NGT104										0.00	0	0
NGT10 On 22/05/2025 Spot Bond					0.00000	104.56900				0.00	0	0
Total NGT105 SPOT										0.00	0	0
Total For NGT105										0.00	0	0
NGT10 On 05/08/2025 Spot Bond					0.00000	104.48985				0.00	0	0
Total NGT106 SPOT										0.00	0	0
Total For NGT106										0.00	0	0
NGT10 On 19/11/2025 Spot Bond					0.00000	104.70778				0.00	0	0
Total NGT107 SPOT										0.00	0	0
Total For NGT107										0.00	0	0
NGT10 On 08/09/2026 Spot Bond					0.00000	105.34267				0.00	0	4,900,000,000
Total NGT108 SPOT										0.00	0	4,900,000,000
Total For NGT108										0.00	0	4,900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 04/11/2026 Spot Bond					0.00000	101.82723				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	100.70252				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.13011				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	100.97647				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	101.54518				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.97973				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.92456				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	103.26132				0.00	0	1,500,000.00
Total NHM016 SPOT										0.00	0	1,500,000.00
Total For NHM016										0.00	0	1,500,000.00
NHM01 On 25/05/2023 Spot Bond					0.00000	103.81871				0.00	51,200,000.000	89,700,000.00
Total NHM018 SPOT										0.00	51,200,000.000	89,700,000.00
Total For NHM018										0.00	51,200,000.000	89,700,000.00
NHM01 On 25/05/2024 Spot Bond					0.00000	105.61543				0.00	1,750,000.000	27,600,000.00
Total NHM019 SPOT										0.00	1,750,000.000	27,600,000.00
Total For NHM019										0.00	1,750,000.000	27,600,000.00
NHM02 On 25/11/2023 Spot Bond					0.00000	104.50528				0.00	6,200,000.000	51,200,000.00
Total NHM020 SPOT										0.00	6,200,000.000	51,200,000.00

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 For NHM020									0.00	6,200,000,000	51,200,000,000
NHM02 On 26/11/2026 Spot Bond					0.00000	101.35923			0.00	0	
Total NHM021 SPOT									0.00	0	
Total For NHM021									0.00	0	
NI202 On 07/12/2033 Spot Bond			4.83000	4.83000	4.83000	228.22462			0.00	0	
Total NI202 SPOT									0.00	0	
Total For NI202									0.00	0	
NI210 On 31/03/2028 Spot Bond			3.42000	3.42000	3.42000	211.02612			0.00	0	
Total NI210 SPOT									0.00	0	
Total For NI210									0.00	0	
NI25 On 31/01/2025 Spot Bond			2.97500	2.97500	2.97500	156.93801			0.00	0	
Total NI25 SPOT									0.00	0	
Total For NI25									0.00	0	
NI29 On 31/03/2029 Spot Bond			3.70000	3.70000	3.70000	114.19565			0.00	0	
Total NI29 SPOT									0.00	0	
Total For NI29									0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total NI33 SPOT									0.00	0	
Total For NI33									0.00	0	
NI38 On 31/01/2038 Spot Bond			4.65000	4.65000	4.65000	118.50606			0.00	0	
Total NI38 SPOT									0.00	0	
Total For NI38									0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.08000	3.08000	3.08000	156.50277			0.00	0	
Total NILB11 SPOT									0.00	0	
Total For NILB11									0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	259.37120	3.45000	259.32955		1,014,300,000,000.00	0.00	294,000,000	147,000,000
Total NILB12 SPOT								1,014,300,000,000.00		294,000,000	147,000,000
Total For NILB12								1,014,300,000,000.00		294,000,000	147,000,000
NILB13 On 31/01/2025 Spot Bond			2.88000	2.88000	2.88000	157.33308			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	215.12632			0.00	0	
Total NILB14 SPOT									0.00	0	
Total For NILB14									0.00	0	
NILB15 On 31/03/2028 Spot Bond			3.21000	213.47353	3.21000	213.44072			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			4.76500	91.21632	4.76500	116.82171				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.97951				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	100.40603				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	99.84914				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	138.06314				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.06248				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.19405				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.61056				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.06397				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.25237				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	100.84849				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN037 On 28/02/2023 Spot Bond					0.00000	133.07794				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.43725				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.09463				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.86737				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	165.67561				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.42482				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	165.43535				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	159.52172				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.75004				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	137.68597				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.65047				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	90.37496				0.00	0	
Total NN057 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 NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.62774				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.78675				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	101.69787				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	102.03708				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.02570				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	99.88155				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN100 On 18/08/2022 Spot Bond					0.00000	101.04859				0.00	0	
Total NN100 SPOT										0.00	0	
Total For NN100										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.71867				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN105 On 07/06/2022 Spot Bond					0.00000	100.71787				0.00	0	
Total NN105 SPOT										0.00	0	
Total For NN105										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.75066				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.71867				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN114 On 13/10/2022 Spot Bond					0.00000	100.25224				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN114 SPOT										0.00	0	
Total For NN114										0.00	0	
NN115 On 13/10/2023 Spot Bond					0.00000	100.32407				0.00	0	
Total NN115 SPOT										0.00	0	
Total For NN115										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.15227				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	99.78667				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	97.92451				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	124.59000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	119.50000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	127.02000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	125.12000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	124.52162				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	120.77623				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	91.11080				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF03 On 01/08/2022 Spot Bond					0.00000	120.77623				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	92.52921				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	100.11055				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF04: On 05/05/2022 Spot Bond					0.00000	99.89687				0.00	0	
Total NNF048 SPOT										0.00	0	
Total For NNF048										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	100.20606				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF06: On 31/10/2022 Spot Bond					0.00000	102.77203				0.00	0	
Total NNF066 SPOT										0.00	0	
Total For NNF066										0.00	0	
NNF07: On 26/05/2022 Spot Bond					0.00000	100.88315				0.00	0	
Total NNF074 SPOT										0.00	0	
Total For NNF074										0.00	0	
NNF07: On 29/04/2022 Spot Bond					0.00000	101.27711				0.00	0	
Total NNF077 SPOT										0.00	0	
Total For NNF077										0.00	0	
NNF07: On 29/07/2022 Spot Bond					0.00000	99.98443				0.00	0	
Total NNF078 SPOT										0.00	0	
Total For NNF078										0.00	0	
NNF07: On 28/04/2022 Spot Bond					0.00000	101.32115				0.00	0	
Total NNF079 SPOT										0.00	0	
Total For NNF079										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF080 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 NNF080										0.00	0	
NNF08 On 07/04/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	129.30325				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	86.69877				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.06636				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.06823				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.99645				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.82848				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.93833				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.13919				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.09474				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.90806				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.95131				0.00	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 NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.93459				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			7.08000	102.47692	7.08000	102.45723			22,839,258,720,000.00	3,225,884,000	775,956,000	
Total NRA022 SPOT									22,839,258,720,000.00	3,225,884,000	775,956,000	
Total For NRA022									22,839,258,720,000.00	3,225,884,000	775,956,000	
NRA02: On 31/05/2023 Spot Bond			2.44500	206.26049	2.44500	206.23303			0.00	0	0	
Total NRA023 SPOT									0.00	0	0	
Total For NRA023									0.00	0	0	
NRA02: On 30/11/2028 Spot Bond			10.73500	112.05097	10.73500	112.01878			298,025,070,000.00	27,762,000	428,440,500	
Total NRA028 SPOT									298,025,070,000.00	27,762,000	428,440,500	
Total For NRA028									298,025,070,000.00	27,762,000	428,440,500	
NRA02: On 30/11/2028 Spot Bond			100.00000	17.53050	100.00000	17.49148			0.00	0	0	
Total NRA028/R186 SPOT									0.00	0	0	
Total For NRA028/R186									0.00	0	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	101.38801			0.00	0	0	
Total NTC23 SPOT									0.00	0	0	
Total For NTC23									0.00	0	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.18867			0.00	500,000,000	1,100,000,000	
Total NTC26 SPOT									0.00	500,000,000	1,100,000,000	
Total For NTC26									0.00	500,000,000	1,100,000,000	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.68761			0.00	0	0	
Total NTC27 SPOT									0.00	0	0	
Total For NTC27									0.00	0	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.69609			0.00	0	0	
Total NTC28 SPOT									0.00	0	0	
Total For NTC28									0.00	0	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total NTC30 SPOT									0.00	0	0	
Total For NTC30									0.00	0	0	
NTC31 On 10/06/2022 Spot Bond					0.00000	100.81122			0.00	0	0	
Total NTC31 SPOT									0.00	0	0	
Total For NTC31									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 Inter
NTC32 On 29/09/2022 Spot Bond					0.00000	100.75690				0.00	38,000,000,000	19,000,000,000
Total NTC32 SPOT										0.00	38,000,000,000	19,000,000,000
Total For NTC32										0.00	38,000,000,000	19,000,000,000
NTC33 On 28/01/2027 Spot Bond					0.00000	99.99985				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.46178				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	100.71712				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	101.71816				0.00	300,000,000	300,000,000
Total OMI01 SPOT										0.00	300,000,000	300,000,000
Total For OMI01										0.00	300,000,000	300,000,000
OML07 On 19/03/2025 Spot Bond			7.71800	109.44298	7.71800	109.42046				0.00	0	1,530,000,000
Total OML07 SPOT										0.00	0	1,530,000,000
Total For OML07										0.00	0	1,530,000,000
OML09 On 14/09/2022 Spot Bond			6.66500	102.85806	6.66500	102.83975		12,987,882,884,000.00		1,948,669,600	487,167,400	
Total OML09 SPOT								12,987,882,884,000.00		1,948,669,600	487,167,400	
Total For OML09								12,987,882,884,000.00		1,948,669,600	487,167,400	
OML10 On 14/09/2025 Spot Bond			8.30000	110.21735	8.30000	110.19300		146,284,379,200,000.00		17,624,624,000	4,134,019,500	
Total OML10 SPOT								146,284,379,200,000.00		17,624,624,000	4,134,019,500	
Total For OML10								146,284,379,200,000.00		17,624,624,000	4,134,019,500	
OML11 On 11/06/2024 Spot Bond					0.00000	100.89524				0.00	5,018,857,200	1,196,316,100
Total OML11 SPOT										0.00	5,018,857,200	1,196,316,100
Total For OML11										0.00	5,018,857,200	1,196,316,100
OML12 On 12/11/2025 Spot Bond					0.00000	103.88440				0.00	4,511,270,800	1,085,756,900
Total OML12 SPOT										0.00	4,511,270,800	1,085,756,900
Total For OML12										0.00	4,511,270,800	1,085,756,900
OML13 On 23/09/2026 Spot Bond					0.00000	100.60347				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.97752				0.00	0	
Total PEP01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.03427				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.64328				0.00	3,002,363,600	726,359,70
Total PEP03 SPOT										0.00	3,002,363,600	726,359,70
Total For PEP03										0.00	3,002,363,600	726,359,70
PEP04 On 05/05/2026 Spot Bond					0.00000	100.98655				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.98801				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.35504				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.01341				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
R186 On 21/12/2026 Spot Bond			8.21500	112.37833	8.22500	112.31343			223,312,978,963,500.00	1,731,383,198,900	1,783,253,514,70	
Total R186 SPOT									23,312,978,963,500.00	731,383,198,900	783,253,514,70	
Total For R186									23,312,978,963,500.00	731,383,198,900	783,253,514,70	
R197 On 07/12/2023 Spot Bond			1.18000	329.47154	1.16500	329.51438			25,262,442,292,000.00	21,408,849,400	35,378,302,50	
Total R197 SPOT									25,262,442,292,000.00	21,408,849,400	35,378,302,50	
Total For R197									25,262,442,292,000.00	21,408,849,400	35,378,302,50	
R202 On 07/12/2033 Spot Bond			3.83000	250.32668	3.83000	250.28395			559,268,046,338,000.00	146,022,988,600	99,529,379,40	
Total R202 SPOT									59,268,046,338,000.00	146,022,988,600	99,529,379,40	
Total For R202									59,268,046,338,000.00	146,022,988,600	99,529,379,40	
R2023 On 28/02/2023 Spot Bond			5.48000	103.08465	5.48000	103.06951			151,838,669,200,000.00	392,671,290,000	341,288,528,80	
Total R2023 SPOT									151,838,669,200,000.00	392,671,290,000	341,288,528,80	
Total For R2023									151,838,669,200,000.00	392,671,290,000	341,288,528,80	
R2030 On 31/01/2030 Spot Bond			9.88500	91.87327	9.84000	92.07343			725,213,352,489,000.00	5,536,187,491,400	1,867,669,253,50	
Total R2030 SPOT									25,213,352,489,000.00	536,187,491,400	367,669,253,50	
Total For R2030									25,213,352,489,000.00	536,187,491,400	367,669,253,50	
R2032 On 31/03/2032 Spot Bond			10.28500	88.16940	10.23500	88.42624			440,444,319,073,500.00	1,598,487,537,100	1,079,042,250,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total R2032 SPOT										10,444,319,073,500.00	598,487,537,100	079,042,250,00
Total For R2032										10,444,319,073,500.00	598,487,537,100	079,042,250,00
R2035 On 28/02/2035 Spot Bond			10.65500	89.12288	10.59500	89.47662				249,261,787,822,000.00	1,618,888,952,400	1,096,165,729,00
Total R2035 SPOT										19,261,787,822,000.00	618,888,952,400	096,165,729,00
Total For R2035										19,261,787,822,000.00	618,888,952,400	096,165,729,00
R2037 On 31/01/2037 Spot Bond			10.79000	85.31606	10.73500	85.64360				194,374,631,800,000.00	1,408,190,420,000	1,198,990,730,00
Total R2037 SPOT										14,374,631,800,000.00	408,190,420,000	198,990,730,00
Total For R2037										14,374,631,800,000.00	408,190,420,000	198,990,730,00
R2040 On 31/01/2040 Spot Bond			10.92000	87.23716	10.84000	87.76281				602,564,428,000,000.00	1,062,505,900,000	1,189,224,940,00
Total R2040 SPOT										12,564,428,000,000.00	062,505,900,000	189,224,940,00
Total For R2040										12,564,428,000,000.00	062,505,900,000	189,224,940,00
R2044 On 31/01/2044 Spot Bond			10.94000	84.05211	10.86500	84.55521				219,098,996,000,000.00	568,473,400,000	1,274,271,000,00
Total R2044 SPOT										19,098,996,000,000.00	568,473,400,000	274,271,000,00
Total For R2044										19,098,996,000,000.00	568,473,400,000	274,271,000,00
R2048 On 28/02/2048 Spot Bond			10.86000	83.23636	10.80500	83.61280				373,232,380,000,000.00	1,085,933,000,000	1,466,813,200,00
Total R2048 SPOT										13,232,380,000,000.00	085,933,000,000	466,813,200,00
Total For R2048										13,232,380,000,000.00	085,933,000,000	466,813,200,00
R209 On 31/03/2036 Spot Bond			10.61000	69.13565	10.56500	69.36537				495,390,241,028,000.00	517,944,414,800	572,663,725,60
Total R209 SPOT										15,390,241,028,000.00	517,944,414,800	572,663,725,60
Total For R209										15,390,241,028,000.00	517,944,414,800	572,663,725,60
R210 On 31/03/2028 Spot Bond			2.72000	219.22886	2.71000	219.31742				219,761,719,456,000.00	80,794,749,800	203,599,573,90
Total R210 SPOT										19,761,719,456,000.00	80,794,749,800	203,599,573,90
Total For R210										19,761,719,456,000.00	80,794,749,800	203,599,573,90
R213 On 28/02/2031 Spot Bond			10.13000	83.12692	10.08500	83.33275				467,584,103,340,000.00	243,591,718,000	319,430,033,40
Total R213 SPOT										17,584,103,340,000.00	243,591,718,000	319,430,033,40
Total For R213										17,584,103,340,000.00	243,591,718,000	319,430,033,40
R214 On 28/02/2041 Spot Bond			10.91000	66.08415	10.83000	66.52363				841,521,191,000,000.00	352,110,100,000	490,423,630,00
Total R214 SPOT										11,521,191,000,000.00	352,110,100,000	490,423,630,00
Total For R214										11,521,191,000,000.00	352,110,100,000	490,423,630,00
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.23311				0.00	2,200,182,800	529,461,90
Total RDFB12 SPOT										0.00	2,200,182,800	529,461,90
Total For RDFB12										0.00	2,200,182,800	529,461,90
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.91126				0.00	200,000,000	600,000,00
Total RDFB14 SPOT										0.00	200,000,000	600,000,00
Total For RDFB14										0.00	200,000,000	600,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.95859				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	100.87104				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	99.46320				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.63698				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.60905				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.49786				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2: On 22/08/2022 Spot Bond					0.00000	101.01076				0.00	0	600,000,00
Total RDFB23 SPOT										0.00	0	600,000,00
Total For RDFB23										0.00	0	600,000,00
RDFB2: On 22/08/2024 Spot Bond					0.00000	99.89806				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.17345				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.27875				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.86071				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED14: On 17/09/2022 Spot Bond					0.00000	100.71459				0.00	0	
Total RED145 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 RED145										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	99.18332				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2022 Spot Bond					0.00000	101.36759				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	101.99069				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	99.97370				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	101.29805				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	99.98246				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.26742				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.61537				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	100.26974				0.00	2,200,621,200	529,638,00
Total RES40 SPOT										0.00	2,200,621,200	529,638,00
Total For RES40										0.00	2,200,621,200	529,638,00
RES41 On 30/11/2022 Spot Bond					0.00000	100.95700				0.00	1,320,111,600	317,678,00
Total RES41 SPOT										0.00	1,320,111,600	317,678,00
Total For RES41										0.00	1,320,111,600	317,678,00
RES49 On 03/08/2023 Spot Bond					0.00000	100.31984				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.52456				0.00	0	400,000,00

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 RES50 SPOT										0.00	0	400,000,00
Total For RES50										0.00	0	400,000,00
RES52 On 07/05/2024 Spot Bond					0.00000	99.85886				0.00	3,053,850,400	740,963,50
Total RES52 SPOT										0.00	3,053,850,400	740,963,50
Total For RES52										0.00	3,053,850,400	740,963,50
RES53 On 20/09/2025 Spot Bond					0.00000	100.62186				0.00	16,674,554,000	4,168,638,50
Total RES53 SPOT										0.00	16,674,554,000	4,168,638,50
Total For RES53										0.00	16,674,554,000	4,168,638,50
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.77755				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.82901				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.88991				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.03856				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			7.13000	107.21461	7.13000	107.19398			10,274,059,060,000.00		1,440,962,000	352,605,20
Total RW23 SPOT									10,274,059,060,000.00		1,440,962,000	352,605,20
Total For RW23									10,274,059,060,000.00		1,440,962,000	352,605,20
RW28 On 10/12/2028 Spot Bond			12.28500	94.85357	12.28500	94.82250			491,139,558,000.00		39,978,800	9,994,70
Total RW28 SPOT									491,139,558,000.00		39,978,800	9,994,70
Total For RW28									491,139,558,000.00		39,978,800	9,994,70
RW31 On 30/06/2031 Spot Bond			11.38500	99.56808	11.38500	99.53779			0.00		0	
Total RW31 SPOT									0.00		0	
Total For RW31									0.00		0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.04979			0.00		0	
Total RWL26 SPOT									0.00		0	
Total For RWL26									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RWL28 On 30/06/2028 Spot Bond			10.52000	99.53955	10.52000	99.51152				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.64000	105.30811	5.64000	105.29191			920,105,088,000.00		163,139,200	40,784,800
Total SBK23 SPOT									920,105,088,000.00		163,139,200	40,784,800
Total For SBK23									920,105,088,000.00		163,139,200	40,784,800
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	99.92352				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	99.91978				0.00	2,597,621,200	
Total SBN03 SPOT										0.00	2,597,621,200	
Total For SBN03										0.00	2,597,621,200	
SBS20 On 15/05/2026 Spot Bond			8.34500	110.32462	8.34500	110.29971			294,034,509,478,000.00		35,234,812,400	6,571,720,000
Total SBS20 SPOT									294,034,509,478,000.00		35,234,812,400	6,571,720,000
Total For SBS20									294,034,509,478,000.00		35,234,812,400	6,571,720,000
SBS21 On 15/05/2026 Spot Bond					0.00000	104.59066				0.00	8,299,801,600	1,588,895,400
Total SBS21 SPOT										0.00	8,299,801,600	1,588,895,400
Total For SBS21										0.00	8,299,801,600	1,588,895,400
SBS27 On 20/02/2024 Spot Bond			7.23000	106.72588	7.23000	106.70495			74,532,950,796,000.00		10,308,845,200	1,892,766,900
Total SBS27 SPOT									74,532,950,796,000.00		10,308,845,200	1,892,766,900
Total For SBS27									74,532,950,796,000.00		10,308,845,200	1,892,766,900
SBS3 On 25/05/2026 Spot Bond			8.27000	103.26289	8.27000	103.23978			270,553,860,460,000.00		32,715,098,000	6,281,097,200
Total SBS3 SPOT									270,553,860,460,000.00		32,715,098,000	6,281,097,200
Total For SBS3									270,553,860,460,000.00		32,715,098,000	6,281,097,200
SBS31 On 12/06/2027 Spot Bond			8.76000	107.84828	8.76000	107.82289			765,891,162,480,000.00		87,430,498,000	18,013,597,800
Total SBS31 SPOT									765,891,162,480,000.00		87,430,498,000	18,013,597,800
Total For SBS31									765,891,162,480,000.00		87,430,498,000	18,013,597,800
SBS34 On 19/09/2024 Spot Bond			7.67500	106.31088	7.67500	106.28913				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			7.86000	105.22902	7.86000	105.20661				0.00	0	
Total SBS38 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 SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			9.68000	102.54639	9.68000	102.51960				0.00	0	150,000,00
Total SBS39 SPOT										0.00	0	150,000,00
Total For SBS39										0.00	0	150,000,00
SBS41 On 12/11/2022 Spot Bond			5.83500	106.78296	5.83500	106.76600				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.15000	112.44885	8.15000	112.42403			57,316,090,980,000.00		7,032,649,200	1,223,701,90
Total SBS42 SPOT									57,316,090,980,000.00		7,032,649,200	1,223,701,90
Total For SBS42									57,316,090,980,000.00		7,032,649,200	1,223,701,90
SBS43 On 12/11/2027 Spot Bond			8.88500	113.33267	8.88500	113.30546			266,415,445,560,000.00		29,984,856,000	5,419,216,70
Total SBS43 SPOT									266,415,445,560,000.00		29,984,856,000	5,419,216,70
Total For SBS43									266,415,445,560,000.00		29,984,856,000	5,419,216,70
SBS46 On 15/02/2023 Spot Bond			6.18500	105.55476	6.18500	105.53700				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	101.84652				0.00	13,636,883,200	1,404,783,50
Total SBS47 SPOT										0.00	13,636,883,200	1,404,783,50
Total For SBS47										0.00	13,636,883,200	1,404,783,50
SBS51 On 31/01/2024 Spot Bond			7.31000	7.31000	7.31000	106.32941				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.41349				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.25437				0.00	118,401,585,600	47,800,336,00
Total SBS53 SPOT										0.00	118,401,585,600	47,800,336,00
Total For SBS53										0.00	118,401,585,600	47,800,336,00
SBS55 On 12/06/2022 Spot Bond					0.00000	100.87860				0.00	14,411,486,000	5,749,811,20
Total SBS55 SPOT										0.00	14,411,486,000	5,749,811,20
Total For SBS55										0.00	14,411,486,000	5,749,811,20
SBS56 On 12/06/2022 Spot Bond			4.72000	103.88392	4.72000	103.87056			21,009,699,872,000.00		4,451,207,600	1,104,630,20
Total SBS56 SPOT									21,009,699,872,000.00		4,451,207,600	1,104,630,20
Total For SBS56									21,009,699,872,000.00		4,451,207,600	1,104,630,20
SBS57 On 12/06/2024 Spot Bond					0.00000	101.78215				0.00	4,951,358,800	1,191,669,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS57 SPOT										0.00	4,951,358,800	1,191,669,900
Total For SBS57										0.00	4,951,358,800	1,191,669,900
SBS58 On 12/06/2027 Spot Bond					0.00000	103.01372				0.00	119,090,709,600	45,646,434,100
Total SBS58 SPOT										0.00	119,090,709,600	45,646,434,100
Total For SBS58										0.00	119,090,709,600	45,646,434,100
SBS60 On 18/01/2023 Spot Bond					0.00000	100.47195				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	100.22243				0.00	542,188,400	129,216,700
Total SBS62 SPOT										0.00	542,188,400	129,216,700
Total For SBS62										0.00	542,188,400	129,216,700
SBS63 On 31/01/2026 Spot Bond					0.00000	100.71455				0.00	3,299,116,400	793,727,900
Total SBS63 SPOT										0.00	3,299,116,400	793,727,900
Total For SBS63										0.00	3,299,116,400	793,727,900
SBS64 On 31/01/2029 Spot Bond					0.00000	100.71227				0.00	0	0
Total SBS64 SPOT										0.00	0	0
Total For SBS64										0.00	0	0
SBS65 On 15/05/2024 Spot Bond					0.00000	101.69246				0.00	0	0
Total SBS65 SPOT										0.00	0	0
Total For SBS65										0.00	0	0
SBS66 On 26/06/2022 Spot Bond					0.00000	100.63445				0.00	4,675,718,000	1,168,929,500
Total SBS66 SPOT										0.00	4,675,718,000	1,168,929,500
Total For SBS66										0.00	4,675,718,000	1,168,929,500
SBS67 On 26/06/2029 Spot Bond					0.00000	100.66741				0.00	4,357,198,800	1,048,670,700
Total SBS67 SPOT										0.00	4,357,198,800	1,048,670,700
Total For SBS67										0.00	4,357,198,800	1,048,670,700
SBS68 On 21/11/2024 Spot Bond					0.00000	101.05635				0.00	2,054,104,800	455,350,100
Total SBS68 SPOT										0.00	2,054,104,800	455,350,100
Total For SBS68										0.00	2,054,104,800	455,350,100
SBS69 On 02/12/2034 Spot Bond					0.00000	100.92164				0.00	0	0
Total SBS69 SPOT										0.00	0	0
Total For SBS69										0.00	0	0
SBS70 On 02/02/2025 Spot Bond					0.00000	99.75332				0.00	0	0
Total SBS70 SPOT										0.00	0	0
Total For SBS70										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
SBS71 On 02/02/2027 Spot Bond					0.00000	99.78734				0.00	0	500,000,00
Total SBS71 SPOT										0.00	0	500,000,00
Total For SBS71										0.00	0	500,000,00
SBS72 On 02/02/2029 Spot Bond					0.00000	99.38771				0.00	71,100,000,000	36,100,000,00
Total SBS72 SPOT										0.00	71,100,000,000	36,100,000,00
Total For SBS72										0.00	71,100,000,000	36,100,000,00
SBS74 On 26/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			100,000,000,000,000.00	241,000,000,000	125,100,000,00	
Total SBS74 SPOT									10,000,000,000,000.00	241,000,000,000	125,100,000,00	
Total For SBS74									10,000,000,000,000.00	241,000,000,000	125,100,000,00	
SBS75 On 26/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			270,000,000,000,000.00	442,700,000,000	198,500,000,00	
Total SBS75 SPOT									10,000,000,000,000.00	442,700,000,000	198,500,000,00	
Total For SBS75									10,000,000,000,000.00	442,700,000,000	198,500,000,00	
SBS76 On 26/04/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			835,000,000,000,000.00	98,350,000,000	44,000,000,00	
Total SBS76 SPOT									15,000,000,000,000.00	98,350,000,000	44,000,000,00	
Total For SBS76									15,000,000,000,000.00	98,350,000,000	44,000,000,00	
SBSI11 On 07/12/2023 Spot Bond			1.65600	327.09497	1.65600	327.05842			0.00	0	116,000,00	
Total SBSI11 SPOT									0.00	0	116,000,00	
Total For SBSI11									0.00	0	116,000,00	
SBSI14 On 07/12/2033 Spot Bond			4.87000	4.87000	4.87000	227.39195			0.00	0		
Total SBSI14 SPOT									0.00	0		
Total For SBSI14									0.00	0		
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.08501			0.00	0	500,000,00	
Total SBSS01 SPOT									0.00	0	500,000,00	
Total For SBSS01									0.00	0	500,000,00	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.95319			0.00	500,000,000	500,000,00	
Total SBSS02 SPOT									0.00	500,000,000	500,000,00	
Total For SBSS02									0.00	500,000,000	500,000,00	
SBT102 On 30/09/2022 Spot Bond					0.00000	102.39296			0.00	0		
Total SBT102 SPOT									0.00	0		
Total For SBT102									0.00	0		
SBT103 On 31/03/2024 Spot Bond					0.00000	104.58212			0.00	0	500,000,00	
Total SBT103 SPOT									0.00	0	500,000,00	
Total For SBT103									0.00	0	500,000,00	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.51506			0.00	0		
Total SBT104 SPOT									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For SBT104										0.00	0	
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT105 On 31/12/2026 Spot Bond					0.00000	101.03880				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT106 On 08/04/2027 Spot Bond					0.00000	100.58229				0.00	0	9,100,000,00
Total SBT107 SPOT										0.00	0	9,100,000,00
Total For SBT107										0.00	0	9,100,000,00
SBT107 On 13/02/2023 Spot Bond					0.00000	103.03570				0.00	4,524,585,600	1,113,004,500
Total SBT201 SPOT										0.00	4,524,585,600	1,113,004,500
Total For SBT201										0.00	4,524,585,600	1,113,004,500
SBT201 On 03/12/2023 Spot Bond					0.00000	102.17754				0.00	7,880,644,400	1,878,469,100
Total SBT202 SPOT										0.00	7,880,644,400	1,878,469,100
Total For SBT202										0.00	7,880,644,400	1,878,469,100
SBT202 On 03/12/2023 Spot Bond			6.85000	109.45934	6.85000	109.43909				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT203 On 16/04/2024 Spot Bond					0.00000	99.71740				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	100.90254				0.00	50,000,000	50,000,000
Total SBT206 SPOT										0.00	50,000,000	50,000,000
Total For SBT206										0.00	50,000,000	50,000,000
SBT206 On 25/06/2025 Spot Bond					0.00000	106.53999				0.00	50,000,000	50,000,000
Total SBT207 SPOT										0.00	50,000,000	50,000,000
Total For SBT207										0.00	50,000,000	50,000,000
SBT207 On 28/11/2025 Spot Bond					0.00000	103.25451				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	100.67229				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.20540				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.10950				0.00	4,744,143,600	1,150,274,400
Total SLI5 SPOT										0.00	4,744,143,600	1,150,274,400
Total For SLI5										0.00	4,744,143,600	1,150,274,400
SLI6 On 16/08/2028 Spot Bond					0.00000	101.14635				0.00	3,363,426,000	817,597,100
Total SLI6 SPOT										0.00	3,363,426,000	817,597,100
Total For SLI6										0.00	3,363,426,000	817,597,100
SLI7 On 16/08/2028 Spot Bond			9.17500	98.09899	9.17500	98.07468				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.16265				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.15765				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.20198				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.19213				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.27081				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.17254				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.27081				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.25113				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	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
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.38877				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	101.21188				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.31013				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.30028				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.17500	104.70131	7.17500	104.68115				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT04 On 27/06/2022 Spot Bond					0.00000	100.66724				0.00	220,060,800	297,363,300
Total SNT04 SPOT										0.00	220,060,800	297,363,300
Total For SNT04										0.00	220,060,800	297,363,300
SNT05 On 30/11/2025 Spot Bond					0.00000	100.99255				0.00	3,620,082,400	871,278,800
Total SNT05 SPOT										0.00	3,620,082,400	871,278,800
Total For SNT05										0.00	3,620,082,400	871,278,800
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.22299				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.05222				0.00	3,851,060,800	926,856,000
Total SPDA12 SPOT										0.00	3,851,060,800	926,856,000
Total For SPDA12										0.00	3,851,060,800	926,856,000
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.28482				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.96575				0.00	7,792,863,200	1,948,215,800
Total SPDA14 SPOT										0.00	7,792,863,200	1,948,215,800
Total For SPDA14										0.00	7,792,863,200	1,948,215,800
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.98737				0.00	1,782,408,000	427,990,800
Total SPDA15 SPOT										0.00	1,782,408,000	427,990,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPDA15										0.00	1,782,408,000	427,990,800
SPG00: On 27/09/2023 Spot Bond					0.00000	100.56933				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.70946				0.00	0	250,000,000
Total SPG005 SPOT										0.00	0	250,000,000
Total For SPG005										0.00	0	250,000,000
SPG00: On 18/06/2022 Spot Bond					0.00000	100.64741				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.05398				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	100.41722				0.00	0	700,000,000
Total SPG008 SPOT										0.00	0	700,000,000
Total For SPG008										0.00	0	700,000,000
SPG00: On 15/10/2024 Spot Bond					0.00000	100.32832				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	101.02524				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SSA07: On 15/05/2023 Spot Bond					0.00000	102.73005				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08: On 16/05/2024 Spot Bond					0.00000	100.47471				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01: On 31/01/2025 Spot Bond			3.14500	3.14500	3.14500	156.23404				0.00	0	37,700,000
Total SSN011 SPOT										0.00	0	37,700,000
Total For SSN011										0.00	0	37,700,000
SSN01: On 21/12/2026 Spot Bond			8.20000	112.43840	8.20000	112.41358				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			9.57500	85.99808	9.57500	85.97624				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN021 On 07/12/2023 Spot Bond					0.00000	98.96230				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN041 On 13/10/2023 Spot Bond					0.00000	100.25577				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			6.88000	104.39632	6.88000	104.37703				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			4.70000	117.79318	4.70000	117.77021				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	100.15212				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	99.90662				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	100.78857				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN051 On 08/12/2023 Spot Bond			2.19500	2.19500	2.19500	324.39096				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050 On 26/10/2022 Spot Bond					0.00000	100.03196				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	99.91996				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06(On 05/10/2022 Spot Bond					0.00000	100.34116				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06(On 31/01/2025 Spot Bond			3.02000	3.02000	3.02000	156.75130				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			4.80000	4.80000	4.80000	116.31475				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			4.07000	4.07000	4.07000	111.54066				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	205.73388				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.98490				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.96721				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.74071				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.72397				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07(On 15/06/2028 Spot Bond					0.00000	101.76853				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	101.59398				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07(On 19/06/2023 Spot Bond					0.00000	100.62226				0.00	0	
Total SSN077 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 SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.26111				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.00860				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.80495				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.88479				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			4.70500	4.70500	4.70500	230.85051				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.61244				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.25932				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.84657				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	101.08059				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.88049				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.50500	88.85050	10.50500	88.82537				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.74194				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10 On 31/03/2028 Spot Bond			4.04000	204.11272	4.04000	204.07681				0.00	0	238,000,00
Total SSN104 SPOT										0.00	0	238,000,00
Total For SSN104										0.00	0	238,000,00
SSN10 On 07/12/2033 Spot Bond			4.88500	227.12586	4.88500	227.08066				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN10 On 10/02/2023 Spot Bond					0.00000	101.17277				0.00	0	
Total SSN107 SPOT										0.00	0	
Total For SSN107										0.00	0	
SSN11 On 31/03/2024 Spot Bond					0.00000	100.60150				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12 On 11/06/2022 Spot Bond					0.00000	100.67333				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12 On 31/08/2024 Spot Bond					0.00000	100.79442				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 12/10/2022 Spot Bond					0.00000	100.26311				0.00	0	
Total SSN134 SPOT										0.00	0	
Total For SSN134										0.00	0	
SSN13 On 20/10/2022 Spot Bond					0.00000	100.13821				0.00	0	
Total SSN138 SPOT										0.00	0	
Total For SSN138										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	101.83893				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 03/11/2022 Spot Bond					0.00000	101.40941				0.00	0	
Total SSN141 SPOT										0.00	0	
Total For SSN141										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN14: On 09/11/2023 Spot Bond					0.00000	101.85345				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN14: On 09/12/2022 Spot Bond					0.00000	100.87943				0.00	0	
Total SSN146 SPOT										0.00	0	
Total For SSN146										0.00	0	
SSN14: On 03/05/2022 Spot Bond					0.00000	101.37327				0.00	0	
Total SSN148 SPOT										0.00	0	
Total For SSN148										0.00	0	
SSN14: On 09/05/2022 Spot Bond					0.00000	101.15751				0.00	0	
Total SSN149 SPOT										0.00	0	
Total For SSN149										0.00	0	
SSN15: On 21/02/2024 Spot Bond					0.00000	100.90447				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN15: On 03/06/2022 Spot Bond					0.00000	100.80042				0.00	0	
Total SSN151 SPOT										0.00	0	
Total For SSN151										0.00	0	
SSN15: On 29/06/2022 Spot Bond					0.00000	100.45140				0.00	0	
Total SSN152 SPOT										0.00	0	
Total For SSN152										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.41328				0.00	0	
Total SSN153 SPOT										0.00	0	
Total For SSN153										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.41402				0.00	0	
Total SSN154 SPOT										0.00	0	
Total For SSN154										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.41255				0.00	0	
Total SSN155 SPOT										0.00	0	
Total For SSN155										0.00	0	
SSN15: On 30/06/2022 Spot Bond					0.00000	100.41328				0.00	0	
Total SSN156 SPOT										0.00	0	
Total For SSN156										0.00	0	
SSN15: On 01/07/2022 Spot Bond					0.00000	100.36736				0.00	0	
Total SSN157 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For SSN157										0.00	0	
SSN15: On 05/07/2022 Spot Bond					0.00000	100.36868				0.00	0	
Total SSN158 SPOT										0.00	0	
Total For SSN158										0.00	0	
SSN15: On 05/07/2022 Spot Bond					0.00000	100.36868				0.00	0	
Total SSN159 SPOT										0.00	0	
Total For SSN159										0.00	0	
SSN16: On 05/07/2022 Spot Bond					0.00000	100.35319				0.00	0	
Total SSN160 SPOT										0.00	0	
Total For SSN160										0.00	0	
SST20: On 08/12/2026 Spot Bond					0.00000	101.23427				0.00	3,356,237,600	815,825,500
Total SST201 SPOT										0.00	3,356,237,600	815,825,500
Total For SST201										0.00	3,356,237,600	815,825,500
STF001: On 01/03/2027 Spot Bond					0.00000	100.27763				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.69000	101.60108	8.69000	101.57746			20,167,752,000.00		2,320,800	580,200
Total SZ25 SPOT									20,167,752,000.00		2,320,800	580,200
Total For SZ25									20,167,752,000.00		2,320,800	580,200
T16OM On 21/08/2022 Spot Bond					0.00000	100.88646				0.00	0	
Total T16OM4 SPOT										0.00	0	
Total For T16OM4										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.97113				0.00	0	1,100,000,000
Total T17A11 SPOT										0.00	0	1,100,000,000
Total For T17A11										0.00	0	1,100,000,000
T17A12 On 21/02/2024 Spot Bond					0.00000	100.96753				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.01237				0.00	5,845,582,400	1,461,395,600
Total T17A21 SPOT										0.00	5,845,582,400	1,461,395,600
Total For T17A21										0.00	5,845,582,400	1,461,395,600
T17A22 On 21/02/2026 Spot Bond					0.00000	100.99437				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.21000	101.31959	7.21000	101.29977				0.00	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 T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.72000	101.41183	7.72000	101.39061				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.38629				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.48476				0.00	5,195,242,400	1,298,810,600
Total TC002 SPOT										0.00	5,195,242,400	1,298,810,600
Total For TC002										0.00	5,195,242,400	1,298,810,600
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.48581				0.00	550,148,000	132,406,500
Total TFS148 SPOT										0.00	550,148,000	132,406,500
Total For TFS148										0.00	550,148,000	132,406,500
TFS154 On 06/07/2023 Spot Bond					0.00000	100.88794				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.24247				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.44369				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.03210				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	100.85825				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.36311				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.18921				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS164 On 22/10/2024 Spot Bond					0.00000	100.65566				0.00	600,000,000	
Total TFS164 SPOT										0.00	600,000,000	
Total For TFS164										0.00	600,000,000	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.06007				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.18160				0.00	975,790,800	234,848,300
Total TFS166 SPOT										0.00	975,790,800	234,848,300
Total For TFS166										0.00	975,790,800	234,848,300
TFS167 On 27/09/2024 Spot Bond					0.00000	100.44587				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.46685				0.00	0	500,000,000
Total TFS168 SPOT										0.00	0	500,000,000
Total For TFS168										0.00	0	500,000,000
TFS169 On 30/11/2024 Spot Bond					0.00000	100.67707				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.85442				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.96045				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.02848				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	101.04476				0.00	4,401,248,000	1,059,278,400
Total TH15A2 SPOT										0.00	4,401,248,000	1,059,278,400
Total For TH15A2										0.00	4,401,248,000	1,059,278,400
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.27295				0.00	0	
Total TH15A3 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 TH15A3										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.00076				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A: On 21/11/2022 Spot Bond					0.00000	101.00540				0.00	4,731,322,400	1,138,716,60
Total TH15A8 SPOT										0.00	4,731,322,400	1,138,716,60
Total For TH15A8										0.00	4,731,322,400	1,138,716,60
TH15A: On 21/11/2022 Spot Bond					0.00000	100.96576				0.00	0	
Total TH15A9 SPOT										0.00	0	
Total For TH15A9										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.08826				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.18453				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.19606				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.17290				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.31350				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.12968				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.10674				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.74327				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.51298				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.05981				0.00	800,000,000	400,000,000
Total TH16A1 SPOT										0.00	800,000,000	400,000,000
Total For TH16A1										0.00	800,000,000	400,000,000
TH16A On 21/08/2024 Spot Bond					0.00000	101.56500				0.00	0	100,000,000
Total TH16A2 SPOT										0.00	0	100,000,000
Total For TH16A2										0.00	0	100,000,000
TH16A On 21/08/2024 Spot Bond			8.49000	101.55082	8.49000	101.52750				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	101.17331				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.02161				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2022 Spot Bond					0.00000	100.97656				0.00	0	
Total TH16A7 SPOT										0.00	0	
Total For TH16A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.01620				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.76000	101.05656	5.76000	101.04070				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.05583				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.33116				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.12427				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C: On 21/08/2024 Spot Bond					0.00000	101.11166				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.19809				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.17468				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.49857				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.65138				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.56150				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.09336				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.06637				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.15813				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.11675				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.48891				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.42243				0.00	0	
Total TH17D2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For TH17D2									0.00	0	
TH17O: On 21/11/2022 Spot Bond					0.00000	100.88647			0.00	300,000,000	600,000,000
Total TH17O2 SPOT									0.00	300,000,000	600,000,000
Total For TH17O2									0.00	300,000,000	600,000,000
TL23 On 05/09/2022 Spot Bond					0.00000	100.77412			0.00	0	
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			6.58000	102.14459	6.58000	102.12660		7,240,187,192,000.00		1,100,332,400	264,827,800
Total TL24 SPOT								7,240,187,192,000.00		1,100,332,400	264,827,800
Total For TL24								7,240,187,192,000.00		1,100,332,400	264,827,800
TL25 On 04/09/2024 Spot Bond			7.20000	106.47516	7.20000	106.45469			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.62998			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.28398			0.00	0	500,000,000
Total TL27 SPOT									0.00	0	500,000,000
Total For TL27									0.00	0	500,000,000
TL28 On 24/04/2025 Spot Bond			8.69500	101.63423	8.69500	101.61060			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.55208			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.87643			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.38091			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.23940			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			7.09800	105.03922	7.09800	105.01898		18,392,729,409,600.00		2,591,255,200	1,279,102,500

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 TN23 SPOT									18,392,729,409,600.00	2,591,255,200	1,279,102,500
Total For TN23									18,392,729,409,600.00	2,591,255,200	1,279,102,500
TN23/R On 06/11/2023 Spot Bond			100.00000	36.65039	100.00000	36.56838			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			8.98500	103.23279	8.98500	103.20773			33,000,147,534,000.00	3,672,804,400	1,749,701,100
Total TN25 SPOT									13,000,147,534,000.00	3,672,804,400	1,749,701,100
Total For TN25									13,000,147,534,000.00	3,672,804,400	1,749,701,100
TN25/R On 19/08/2025 Spot Bond			100.00000	17.27011	100.00000	17.23146			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			10.17500	98.77188	10.17500	98.74481			55,148,500,000,000.00	5,420,000,000	20,070,000,000
Total TN27 SPOT									15,148,500,000,000.00	5,420,000,000	20,070,000,000
Total For TN27									15,148,500,000,000.00	5,420,000,000	20,070,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	13.92727	100.00000	13.89611			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			10.77000	99.83726	10.77000	99.82440			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.31600	96.19500	11.31600	96.16608			27,158,400,000,000.00	2,400,000,000	1,200,000,000
Total TN30 SPOT									17,158,400,000,000.00	2,400,000,000	1,200,000,000
Total For TN30									17,158,400,000,000.00	2,400,000,000	1,200,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	115.70197	8.00000	115.67718			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			11.80200	99.64455	11.80200	99.63052			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.05000	91.03017	12.05000	91.00108			14,942,000,000,000.00	1,240,000,000	620,000,000
Total TN40 SPOT									14,942,000,000,000.00	1,240,000,000	620,000,000
Total For TN40									14,942,000,000,000.00	1,240,000,000	620,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.57383	10.75000	100.54506			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TNF25 On 14/02/2025 Spot Bond					0.00000	101.53944				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	99.79007				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.15000	103.24905	5.15000	102.63625				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.57788				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.57285				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.58377				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.59883				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.61000	101.80541	7.61000	102.68225				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TR5OM1 On 20/06/2022 Spot Bond					0.00000	100.50449				0.00	0	
Total TR5OM1 SPOT										0.00	0	
Total For TR5OM1										0.00	0	
TR5OM2 On 20/12/2022 Spot Bond					0.00000	100.50951				0.00	0	
Total TR5OM2 SPOT										0.00	0	
Total For TR5OM2										0.00	0	
TRA3A3 On 14/11/2022 Spot Bond					0.00000	100.77579				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A4 On 14/11/2022 Spot Bond			6.59000	105.41249	6.59000	105.39361				0.00	0	
Total TRA3A4 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 TRA3A4										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.16118				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.46798				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.06526				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.25435				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			6.88000	104.62174	6.88000	104.60241				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.25435				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.36961	8.62000	100.34648				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	98.34343				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.87355				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.65502				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.62492				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.82034				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.82034				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP25: On 11/05/2022 Spot Bond					0.00000	99.82747				0.00	0	
Total TSP259 SPOT										0.00	0	
Total For TSP259										0.00	0	
TSP26: On 16/09/2022 Spot Bond					0.00000	98.02927				0.00	0	
Total TSP260 SPOT										0.00	0	
Total For TSP260										0.00	0	
TSP261: On 07/02/2023 Spot Bond					0.00000	95.36470				0.00	0	
Total TSP261 SPOT										0.00	0	
Total For TSP261										0.00	0	
TSP262: On 13/02/2023 Spot Bond					0.00000	95.16141				0.00	0	
Total TSP262 SPOT										0.00	0	
Total For TSP262										0.00	0	
TSP263: On 10/03/2023 Spot Bond					0.00000	94.51713				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TU1A11: On 31/01/2025 Spot Bond					0.00000	100.45510				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11: On 31/01/2025 Spot Bond					0.00000	99.88974				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11: On 31/01/2025 Spot Bond					0.00000	100.47357				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC39: On 28/04/2022 Spot Bond					0.00000	101.10073				0.00	0	
Total TWC399 SPOT										0.00	0	
Total For TWC399										0.00	0	
TWC40: On 06/05/2022 Spot Bond					0.00000	101.06254				0.00	0	
Total TWC400 SPOT										0.00	0	
Total For TWC400										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC40 On 23/05/2022 Spot Bond					0.00000	100.88377				0.00	0	
Total TWC401 SPOT										0.00	0	
Total For TWC401										0.00	0	
TWC40 On 27/05/2022 Spot Bond					0.00000	100.80005				0.00	0	
Total TWC402 SPOT										0.00	0	
Total For TWC402										0.00	0	
TWC40 On 03/06/2022 Spot Bond					0.00000	100.71229				0.00	0	
Total TWC403 SPOT										0.00	0	
Total For TWC403										0.00	0	
TWC40 On 07/07/2022 Spot Bond					0.00000	100.28105				0.00	0	
Total TWC404 SPOT										0.00	0	
Total For TWC404										0.00	0	
TWC40 On 11/07/2022 Spot Bond					0.00000	100.18806				0.00	0	
Total TWC405 SPOT										0.00	0	
Total For TWC405										0.00	0	
TWC40 On 25/07/2022 Spot Bond					0.00000	100.08043				0.00	0	
Total TWC406 SPOT										0.00	0	
Total For TWC406										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.52500	103.97774	10.52500	103.94877			354,355,700,000.00		33,668,000	8,417,000
Total UG26 SPOT									354,355,700,000.00		33,668,000	8,417,000
Total For UG26									354,355,700,000.00		33,668,000	8,417,000
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.12335				0.00	0	600,000,000
Total UU1A01 SPOT										0.00	0	600,000,000
Total For UU1A01										0.00	0	600,000,000
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.25117				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.16665				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.29622				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.31016				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	101.37396			0.00	0	
Total UU1B02 SPOT									0.00	0	
Total For UU1B02									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.56566			0.00	0	
Total UU1C01 SPOT									0.00	0	
Total For UU1C01									0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	101.62501			0.00	0	
Total UU1C02 SPOT									0.00	0	
Total For UU1C02									0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	100.33587			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	100.45435			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.10568			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	101.12652			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.20097			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE17 On 27/08/2022 Spot Bond					0.00000	100.95909			0.00	0	600,000,00
Total VKE17 SPOT									0.00	0	600,000,00
Total For VKE17									0.00	0	600,000,00
VKE18 On 27/08/2024 Spot Bond					0.00000	101.23876			0.00	5,195,242,400	1,298,810,60
Total VKE18 SPOT									0.00	5,195,242,400	1,298,810,60
Total For VKE18									0.00	5,195,242,400	1,298,810,60
WHL03 On 02/10/2023 Spot Bond					0.00000	100.78247			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									2.81e+01	122,954,331,267,400	506,478,713,10

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 :									2.81e+017	954,331,267,400	506,478,713,10
Total Futures									2.81e+017	954,331,459,960	506,480,235,48
Total Options									0.00	0	154,73
Grand Total:									2.81e+017	954,331,459,960	506,480,390,22